Statistical 1985 Annual

Interest rates
Metals
Stock indices
Options on financial futures
Options on metals futures

Cash and Futures DATA

GNMA CDR Futures
U.S. Treasury Bond Futures
Options on Treasury Bond Futures
6½ to 10 Year Treasury Note Futures
Options on Treasury Note Futures
NASDAQ-100 Index Futures

Major Market Index Futures
Major Market Index MAXI Futures
Municipal Bond Index Futures
1,000-Ounce Silver Futures
Options on Silver Futures
Kilo Gold Futures

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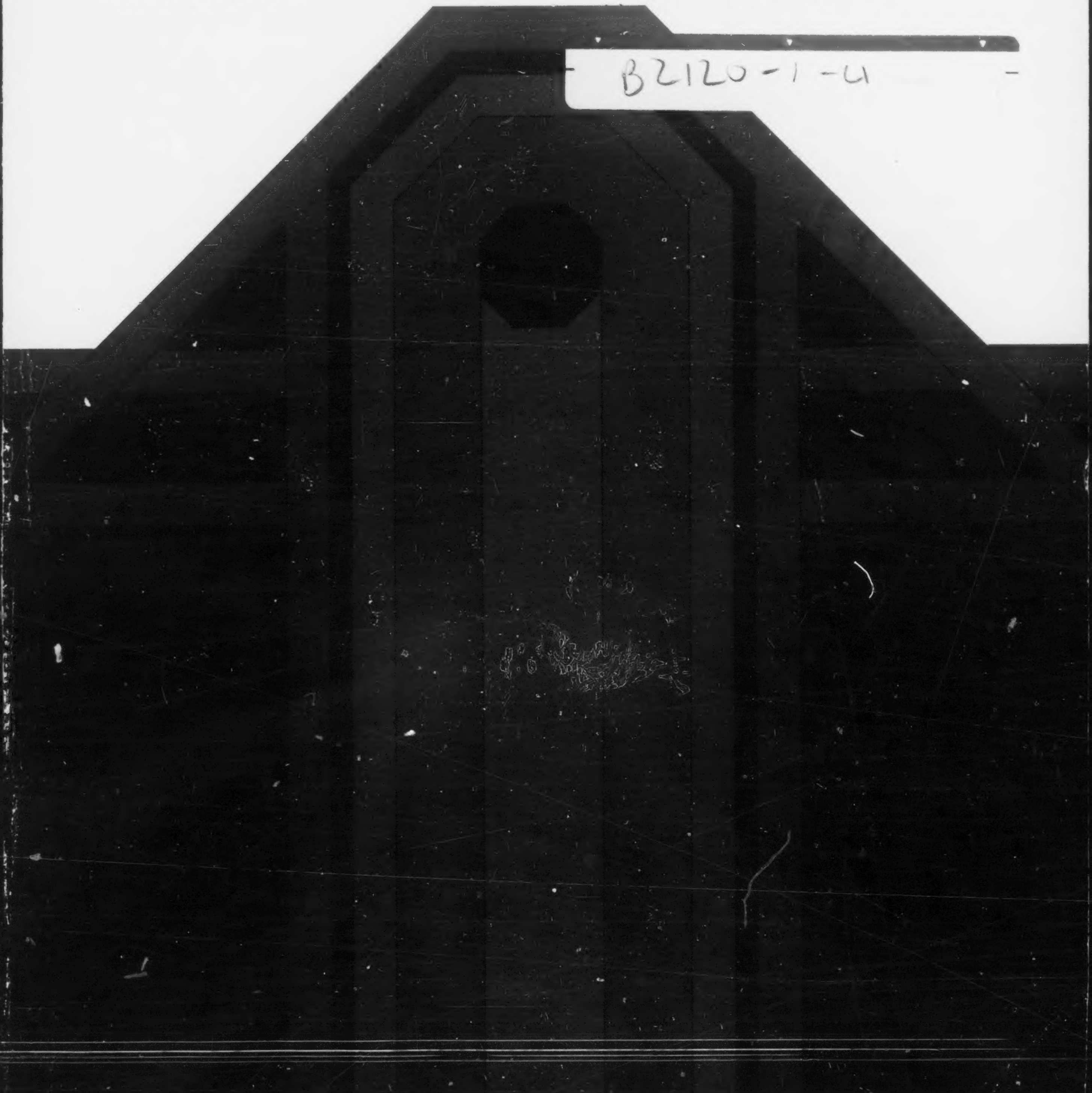

1985 Statistical Annual

Interest Rates
Metals
Stock Indices
Options on Financial Futures
Options on Metals Futures

Chicago Board of Trade

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Market Information Department
Editor Leslie Villarosa
Production Coordinator Ingrid Prioleau
Introduction Timothy Mulholland
Support Dorothy Davis, Mary Ann AuYeung, Deborah Lynch, Honesto Guiang

Information Systems Department
Michael Boyle, Larry Lufkin

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Note: Each section covering a specific contract (e.g. GNMA CDR or Treasury Bonds) will be organized in this order:

- Contract Highlights
- Deliveries
- Volume, Open Interest, and Prices
- Monthly Ranges of Futures Prices
- Miscellaneous Information

INTRODUCTION

INTEREST RATE FUTURES

Total volume in interest rate futures leaped 26.0 percent higher in 1985 over the previous year at the Chicago Board of Trade.

The CBOT market share in interest rate futures rose to 93.9 percent compared to an 87.8 percent market share in 1984.

The Treasury bond futures contract traded at the CBOT dominated the 1985 interest rate futures market with an 86.9 percent market share following an 80.9 percent share in 1984.

The T-bond futures contract set a yearly volume record of 40,448,357 contracts for 1985, surpassing the previous 1984 record of 29,963,280 by 35 percent. A single-day record of 387,262 contracts changed hands on November 21, 1985. A record open interest of 330,954 contracts was recorded on that same day.

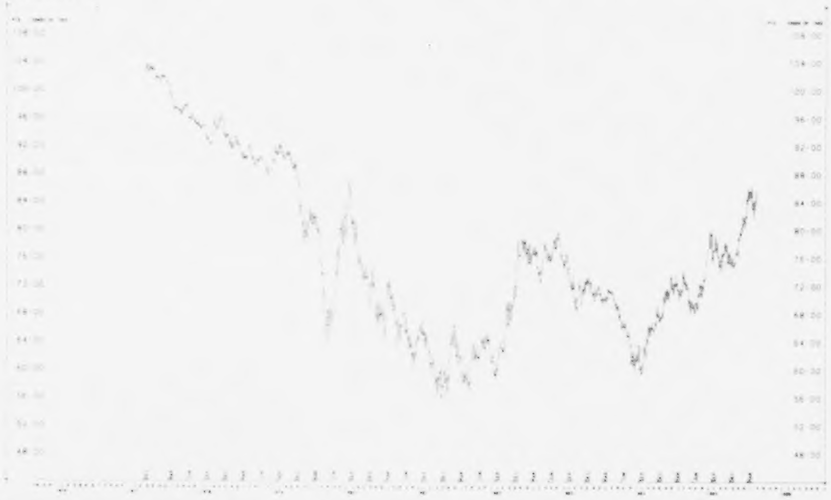
OPTIONS ON FUTURES

Total options contracts traded increased 101.9 percent during 1985 over 1984.

The Chicago Board of Trade Treasury bond options contract led the 1985 options market with a 59.4 percent market share.

A yearly volume record was set in the CBOT T-bond options of 11,901,116 contracts for 1985. A single-day record of 133,514 contracts changed hands on October 30, 1985. A record open interest level of 466,651 contracts was recorded on November 4, 1985.

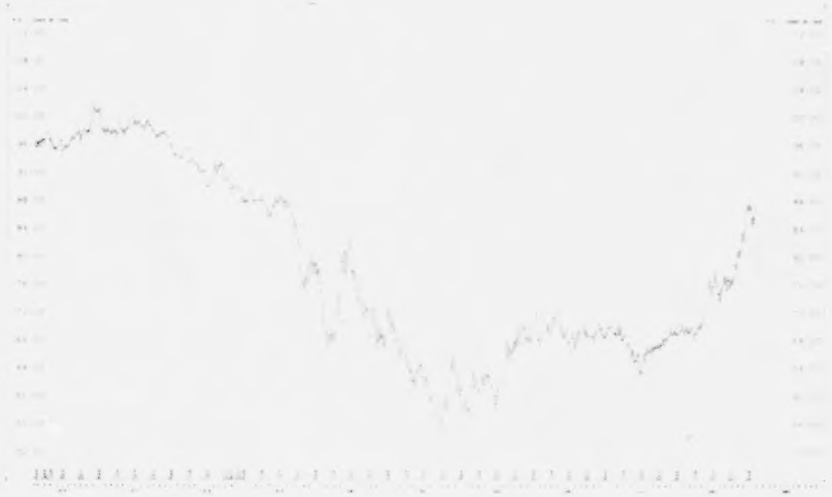
US BONDS



Source: Commodity Perspective

The increased knowledge and sophistication of hedging techniques enabled banks, dealers, and individual investors to absorb a record amount of Treasury debt auctioned in 1985. This massive debt was absorbed without significantly adding to risk. The value of the futures markets was described by David C. Batten, Managing Director of First Boston Corporation, in the January 2, 1986 edition of *The Wall Street Journal.* Mr. Batten said, "If the street were told tomorrow that options and futures trading were illegal I think that we would have to collapse our inventory position by at least 50%."

GNMA CDR



Source: Commodity Perspective

FISCAL POLICY

The fiscal 1985 budget deficit soared to a record $202.8 billion following a $175.3 billion deficit in fiscal 1984. This marked the fourth consecutive year that the U.S. budget deficit exceeded $100 billion. The U.S. Treasury projected a $175.5 billion deficit in fiscal 1986.

The record deficit prompted an intense budget debate between the Democratic-controlled House, the Republican-controlled Senate, and the Reagan Administration. All agreed that the deficit had to be reduced. But, the debate centered on where the necessary cuts would be made. The House wanted cuts from defense, while the Senate wanted social programs cut. The Reagan Administration wanted defense to remain intact, and threatened to veto any package that called for an increase in taxes.

Final passage of the fiscal 1986 budget provided for a $55.0 billion reduction. Many observers were not convinced that lawmakers would adhere to the budget, since the actual deficit has almost always exceeded projections.

Furthermore, Senate Republicans became distraught, since they believed that the Administration gave way to House Democratic desires at the expense of their own. Therefore, the Republican-controlled Senate struck back in the fall months when Senators Gramm, Rudman, and Hollings devised the Gramm-Rudman Balanced Budget Amendment.

The Senate used the debt-ceiling issue as leverage to force passage of Gramm-Rudman in mid-December. More specifically, the Senate refused to raise the debt-ceiling bill without the Gramm-Rudman attached to it. The Treasury desperately needed a hike in the debt ceiling to avoid default on its obligations. The delay in the debt-ceiling bill caused significant distortions in the credit markets since the Treasury had to delay large debt offerings needed to keep the government afloat.

The Gramm-Rudman bill put a ceiling on the fiscal 1986 budget deficit of $172 billion. It also placed a ceiling on fiscal deficits through 1991 when the budget must be balanced and the deficit eliminated. If the deficit, as calculated by the Office of Management and Budget and the Congressional Budget Office, violates the required ceiling, automatic spending cuts will be implemented. These cuts will be divided equally between defense and nondefense items.

Final passage of the bill brought praise from Fed officials as well as observers worldwide. It brought relief to those who believed that the U.S. could not maintain such an enormous budget deficit without causing further strains in both the U.S. and world economies. The budget deficit has been cited as the main catalyst behind the strong dollar and the ensuing economic imbalances caused by the record trade deficits that a strong dollar produced. Fed officials continued to proclaim that the budget deficit required a strong dollar in order to attract the necessary foreign capital inflows needed to finance U.S. fiscal policy.

The weakening dollar caused concern that interest rates would rise as foreign capital inflows diminished. A lower budget deficit would make the U.S. less dependent on foreign capital inflows, thereby allowing for a weaker dollar.

Although Gramm-Rudman became law, its constitutionality was brought into question. A lawsuit is still pending over the legality of transferring power to an executive branch of government and away from Congress. The fate of Gramm-Rudman is unknown. Nonetheless, it displayed a desire on the part of lawmakers to come to grips with fiscal responsibility. Furthermore, it gave rise to ideas that the U.S. was taking serious measures to address a problem that has caused economic imbalances in the U.S. economy.

The Reagan Administration, although unsuccessful in revising U.S. tax laws in 1985, managed to keep tax reform alive. U.S. corporations, together with state and local municipalities, began to take measures to prepare themselves for a tax overhaul. Corporations rushed to beat changes in depreciation laws. State and local municipalities rushed to the market with huge municipal bond offerings in the event those opportunities would be curtailed in the future.

THE ECONOMY

The U.S. economy continued in its third year of expansion, although at a much slower pace than the preceding two years. The economy, as measured by the GNP, grew at an annualized rate of 2.3 percent in 1985 compared to a 6.6 percent rate of growth experienced in 1984. Economic growth in 1985 fell short of both the Administration's and the Federal Reserve Board's expectations. It was feared that the U.S. was entering a recession whereby unemployment rises while economic growth diminishes. However, these fears were laid to rest as it became apparent that the stage was set for continued economic expansion in 1986.

Inflation, as measured by the GNP deflator, was 3.3 percent in 1985 as opposed to a 4.0 percent figure in 1984. The Fixed Weight Price Index, regarded as a better measure of inflation, rose 3.6 percent in 1985 compared to a 4.2 percent rise in 1984. The continued improvement on inflation triggered a steep decline in U.S. interest rates in 1985.

The table below illustrates the quarterly growth rates and the accompanying deflators. These figures reflect the benchmark revisions to GNP released along with the preliminary data for the fourth quarter.

	QIV 84	**QI 85**	**QII**	**QIII**	**QIV**
GNP	.6%	3.7%	1.1%	3.0%	1.2%
Deflator	2.8%	3.0%	3.3%	2.9%	3.3%

A variety of factors contributed to the economy's performance in 1985. Among these were the historical G-5 accord, the wealth created by the stock and bond price appreciation, the Gramm-Rudman Balanced Budget Amendment, lower oil and commodity prices, minimal wage and salary concessions, robust monetary expansion, and the subsequent lower interest rates that these factors caused. The Merchandise Trade Deficit was also a factor in the performance of the economy, although this proved to be a drag on growth.

The relentless strength of the dollar gave way to record trade deficits. The fear of continued deterioration of American industry led to protectionist sentiment in Congress, and it was in this context that a group of five nations met secretly in New York on September 22, 1985.

The group of five, otherwise known as G-5, consisted of France, West Germany, Great Britain, Japan, and the U.S. The objective of G-5 was to lower the value of the dollar in the hope of reversing record trade deficits that plagued the U.S. economy. Additionally G-5 set out to quiet protectionist ideas in Congress.

The meeting resulted in massive and coordinated central bank intervention that lowered the value of the dollar by 25 to 30 percent. Japan, because it has the largest trade surplus with the U.S. and, therefore, stood to lose the most if protectionist measures were aimed at it, raised its open market interest rates in order to ensure the yen's appreciation against the dollar.

G-5 was successful in orchestrating an orderly decline in the value of the dollar. However, the ultimate goal of reversing the massive trade deficits remains to be seen. The G-5 nations plan to work closely together in the future to ensure sustainable economic growth worldwide.

Personal income surged toward year-end. This was due in great part to an explosive bond and stock market rally toward the end of 1985. The rally also sparked gains in the leading economic indicators late in the year. The recycling of this newly created wealth could play a significant role in the course that the economy takes in 1986.

The Gramm-Rudman Balanced Budget Amendment helped alleviate fears that U.S. interest rates would rise as a result of G-5. Without assurance that the U.S. budget deficit would come under control, it was feared that interest rates would rise as the foreign influx of capital needed to help finance the deficit diminished. A lower budget deficit would, therefore, reduce the dependency upon foreign capital.

Overproduction kept a lid on oil and commodity prices throughout much of the year. The most significant event took place at the December OPEC meeting, where OPEC ministers decided to abandon production quotas in favor of regaining their lost market share. Oil prices quickly tumbled, causing interest rates to plummet as well.

The steep decline in oil prices not only enhanced the prospect for greatly reduced inflation but also caused concern that some U.S. bank loan portfolios, tied to oil and other commodities, would suffer large losses.

The Big Three automakers, after recording record sales in 1984, found themselves with huge unwanted inventories in the summer months. Therefore, 7.5 percent auto financing was introduced on 1985 models, for G.M., Chrysler, and Ford. This fueled record sales in August and September. However, as the financing incentives expired, auto sales slackened.

After the auto incentives lured consumers to the market, the consumer savings rate fell to an all-time low. The consumer, already burdened with record debt as evidenced by the consumer credit figure, was thought to have exhausted his purchasing ability. This view was short-lived, however, as the holiday season witnessed record sales.

Wage and salary increases were kept in check during 1985. The Labor Department's Employment Cost Index, which measures wages and benefits for all private industry employees and state and local workers, rose by 4.3 percent in 1985, down from 5.2 percent in 1984. This factor was widely recognized as a necessary ingredient in restoring U.S. industry's competitiveness worldwide.

The explosive growth in M-1 registered in 1985 and the Fed's tolerance of this growth was believed to have been an important factor in keeping the economy from slipping into recession. The tremendous M-1 growth and the subsequent modest economic growth confused Fed officials as well as market observers.

Although economic growth was less than it desired, the Fed found comfort in the fact that the economy displayed tremendous stability in 1985. Even more pleasing to Fed officials was the continued progress on the decline of inflation and the prospect for further improvement in the future.

The rebound in housing and industrial production toward year-end brought relief to Fed officials. Lower interest rates fueled the rebound in housing. The improved outlook for the economy and renewed auto incentives aided gains in industrial production.

Total unemployment fell to 6.9 percent by year-end. Nonfarm payroll employment, a key indicator of future economic activity, posted sharp gains in the final quarter after slumping briefly in the fall.

The prospect for greatly reduced inflation, a reversal in the trade deficit, progress on the U.S. budget deficit, and increased consumer and business confidence have paved the way for high expectations for U.S. economic performance in 1986.

FEDERAL RESERVE POLICY

	Actual 1985 Growth Rate	**Target (Revised)**	**Target (Original)**	**Amount Above/ Below Target Upper**	**Lower**
M-1	+11.7%	3.8%	4-7%	+13.6 Bil.	+31.5 Bil.
M-2	+ 8.6%	6.9%	6.9%	−10.1 Bil.	+66.1 Bil.
M-3	+ 7.8%	6-9½%	6-9½%	−40.2 Bil.	+58.1 Bil.

U.S. monetary policy was the most lenient since the Fed adopted its anti-inflationary campaign in October of 1979. M-1 money supply not only exceeded Fed targets but also was rebased and the targets widened to allow for this excessive growth. Fed officials proclaimed that a higher degree of M-1 growth was acceptable in light of the decline in the velocity of money and the economy's sluggish state.

The Fed was especially sensitive to the economy's performance in 1985. When the economy seemed destined for a rebound, the Fed tightened its grip on credit via the Fed funds rate. The Fed also left itself in a position to quickly reverse any snugging (tightening) when it appeared as though a rebound was not forthcoming.

The Fed's sensitivity toward the economy and financial strains was best illustrated by the Net Free Reserve level maintained throughout 1985. This Net Free Reserve policy began during the midsummer of 1984. This meant that the Fed maintained a reserve level that enabled member banks to become net lenders of funds rather than net borrowers.

The discount rate was lowered only once in 1985. In May, the Fed lowered this rate to 7½ percent from 8 percent. Expectations for an additional ½ percent cut were widespread throughout the remainder of the year, but did not materialize.

The G-5 arrangement was believed to have influenced Fed policy toward the latter part of 1985. The decline in the value of the dollar made the Fed sensitive to inflationary developments that might be associated with a declining dollar. Additionally, it was believed that G-5 goals prevented the Fed from encouraging interest rates to rise.

Talk of coordinated interest rate policies between G-5 nations raised the call for a further easing of Fed policy in the late stages of the fourth quarter. It was believed that a reversal in the dollar's appreciation would also reverse the trade deficit. As the trade deficit narrowed, it was feared that G-5 nations, which had been so reliant upon exports to the U.S., would suffer great economic hardships. Therefore, in order to stimulate demand in those nations, lower worldwide interest rates were encouraged.

The Volcker Fed did not succumb to the pressures for an easing of the discount rate another ½ percent. It was believed that the Fed feared a disorderly dollar decline if interest rates were forced lower in the U.S. at a time when economic activity was beginning to heat up.

The passage of Gramm-Rudman raised ideas that the Fed would compensate for the reduced fiscal stimulus by easing policy further. Reduced government spending, it was thought, would have an adverse effect on the economy. Whether or not the Fed will act accordingly remains to be seen, as automatic spending cuts will not take effect until 1986.

U.S. interest rates fell to the lowest level in six years in 1985. The much-improved investor attitude toward lower inflation and the sharp decline in oil prices were pegged as reasons for the lower interest rates toward year-end.

The changing investor attitude toward disinflation was best reflected in the flattening of the Treasury yield curve. Long-term 30-year Treasury yields declined by 3⅛ percent while 3-month T-bill yields fell by only 2½ percent. This reflected the desire of borrowers to shorten their maturities while lenders sought to lengthen their maturities.

In summary, Fed policy can best be described as one that sought to encourage sustainable economic growth with reduced price pressure. Fed officials indicated that it was their intention to closely watch worldwide economic developments in the hope of offsetting conditions that have caused grave U.S. economic imbalances.

CHICAGO BOARD OF TRADE
All-Time Highest and Lowest Recorded Price by Futures Contract

Commodities	Highest	Date Occurred	Lowest	Date Occurred
GNMA CDR (Points and 32nds at Par)				
March	101-05	Jan. 03, 1977	58-20	May 30, 1984
June	100-06	Dec. 30, 1976	58-29	June 28, 1984
September	99-18	July 26, 1977	59-13	May 30, 1984
December	101-27	Dec. 03, 1976	59-04	May 30, 1984
US BONDS (Points and 32nds at Par)				
March	103-08	Aug. 26, 1977	56-27	July 02, 1984
June	102-24	Aug. 26, 1977	56-29	May 30, 1984
September	102-14	Aug. 26, 1977	56-12	Sep. 09, 1981
December	103-23	Aug. 26, 1977	55-05	Sep. 28, 1981
TEN YEAR NOTES (Points and 32nds of 100 Percent)				
March	86-29	Mar. 03, 1983	76-03	Aug. 08, 1983
June	87-09	May 05, 1983	68-23	June 21, 1982
September	86-19	May 05, 1983	68-01	June 23, 1982
December	85-11	Nov. 03, 1982	68-00	June 23, 1982
MUNICIPAL BOND INDEX				
March	92-23	Dec. 31, 1985	81-17	Sep. 24, 1985
June	91-24	Dec. 31, 1985	80-04	Sep. 24, 1985
September	90-18	Dec. 31, 1985	79-10	Oct. 01, 1985
December	90-31	Dec. 17, 1985	81-17	Sep. 24, 1985
MAJOR MARKET INDEX				
January	2994	Dec. 16, 1985	2237	Dec. 10, 1984
February	2977	Dec. 31, 1985	2352	Dec. 10, 1984
March	3005	Dec. 17, 1985	2360	Oct. 10, 1984
April	2633	Mar. 01, 1985	2482	Jan. 21, 1985
May	2640	Mar. 01, 1985	2466	May 01, 1985
June	2653	Mar. 01, 1985	2430	Jan. 04, 1985
July	2664	July 19, 1985	2494	May 01, 1985
August	2664	July 23, 1985	2135	Jan. 11, 1984
September	2674	July 17, 1985	2150	Jan. 24, 1984
October	2680	July 23, 1985	2175	Jan. 26, 1984
November	2740	Nov. 15, 1985	2300	Jan. 26, 1984
December	2977	Dec. 16, 1985	2182	May 08, 1984
MAJOR MARKET INDEX MAXI				
January	29950	Dec. 16, 1985	25515	Oct. 28, 1985
February	29975	Dec. 16, 1985	27115	Nov. 18, 1985
March	30020	Dec. 17, 1985	25285	Sep. 26, 1985
June	29860	Dec. 19, 1985	25575	Sep. 26, 1985
September	26425	Aug. 06, 1985	24900	Sep. 18, 1985
November	27375	Nov. 15, 1985	25385	Oct. 28, 1985
December	29795	Dec. 16, 1985	24975	Sep. 26, 1985
NASDAQ-100				
January	27050	Nov. 15, 1985	22865	Oct. 28, 1985
February	27250	Dec. 16, 1985	24600	Nov. 19, 1985
March	27450	Dec. 16, 1985	23065	Oct. 28, 1985
November	24710	Nov. 15, 1985	22730	Oct. 28, 1985
December	26855	Dec. 16, 1985	22800	Oct. 28, 1985
KILO GOLD ($ per troy ounce)				
January	371.70	Jan. 11, 1984	298.60	Jan. 24, 1985
February	472.00	May 25, 1983	283.00	Feb. 25, 1985
March	422.00	Sep. 30, 1983	286.50	Mar. 08, 1985
April	478.10	May 26, 1983	283.00	Feb. 25, 1985
May	450.00	Apr. 18, 1983	323.00	May 15, 1985
June	491.00	Apr. 18, 1983	287.00	Feb. 25, 1985
July	429.00	July 12, 1983	316.00	June 06, 1985
August	492.50	May 26, 1983	294.20	Feb. 25, 1985
September	442.50	July 11, 1983	297.50	Feb. 25, 1985
October	484.00	July 27, 1983	337.00	Sep. 13, 1984
November	377.50	Nov. 17, 1983	324.50	Nov. 15, 1985
December	474.00	May 10, 1983	302.70	Feb. 25, 1985
SILVER (cents per troy ounce)				
January	882.00	Jan. 03, 1984	625.00	Dec. 31, 1984
February	980.00	Feb. 23, 1984	629.00	Dec. 20, 1984
March	1,358.00	Mar. 20, 1981	640.00	Dec. 27, 1984
April	1,350.00	Mar. 20, 1981	638.00	Dec. 20, 1984
May	1,365.00	Mar. 20, 1981	855.00	May 09, 1984
June	1,380.00	Mar. 23, 1981	649.00	Dec. 20, 1984
July	1,185.00	May 11, 1981	695.00	July 26, 1984
August	1,410.00	Mar. 23, 1981	660.00	Dec. 19, 1984
September	1,137.00	Sep. 14, 1981	685.00	July 27, 1984
October	1,439.00	Mar. 20, 1981	675.00	Dec. 20, 1984
November	1,145.00	Sep. 15, 1981	710.00	Nov. 27, 1984
December	1,475.00	Mar. 23, 1981	618.00	Dec. 20, 1984

CHICAGO BOARD OF TRADE

All-Time Highest and Lowest Recorded Price by Futures Contract

CALL OPTIONS ON TREASURY BOND FUTURES

Strike Price		Highest	Date Occurred	Lowest	Date Occurred
58-00	Sep.	8-09	Aug. 23, 1984	2-14	July 2, 1984
	Dec.	10-32	Sep. 20, 1984	2-36	July 2, 1984
60-00	Mar.	13-36	Jan. 24, 1985	10-07	Jan. 4, 1985
	June	8-00	Mar. 4, 1985	7-48	Mar. 4, 1985
	Sep.	6-45	Aug. 21, 1984	1-05	July 2, 1984
	Dec.	11-48	Nov. 6, 1984	1-46	July 2, 1984
62-00	Mar.	22-24	Dec. 19, 1985	8-07	Jan. 04, 1985
	June	10-59	May 10, 1985	0-04	May 13, 1985
	Sep.	17-00	June 5, 1985	0-28	July 2, 1984
	Dec.	11-06	Nov. 23, 1984	1-05	July 2, 1984
64-00	Mar.	9-36	Jan. 24, 1985	0-01	May 11, 1984
	June	8-19	Apr. 18, 1985	0-01	May 11, 1984
	Sep.	7-18	Apr. 19, 1985	0-03	July 6, 1984
	Dec.	9-21	Nov. 23, 1984	0-42	July 2, 1984
66-00	Mar.	7-42	Jan. 29, 1985	3-40	Jan. 3, 1984
	June	6-16	May 13, 1985	0-01	May 4, 1984
	Sep.	11-02	June 10, 1985	0-03	July 6, 1984
	Dec.	10-41	June 20, 1985	0-24	May 30, 1984
68-00	Mar.	6-09	Jan. 30, 1985	1-39	Feb. 17, 1984
	June	6-08	May 15, 1985	1-01	Mar. 19, 1985
	Sep.	11-04	July 5, 1985	0-01	July 6, 1984
	Dec.	10-02	June 5, 1985	0-13	May 24, 1984
70-00	Mar.	15-03	Dec. 26, 1985	0-01	Feb. 17, 1984
	June	11-00	Dec. 10, 1985	0-27	Mar. 19, 1985
	Sep.	9-25	June 5, 1985	0-01	July 1, 1984
	Dec.	10-31	Nov. 13, 1985	0-07	May 24, 1984
72-00	Mar.	12-58	Dec. 20, 1985	0-01	Feb. 10, 1984
	June	12-28	Dec. 27, 1985	0-09	Apr. 9, 1985
	Sep.	7-23	June 5, 1985	0-01	Aug. 1, 1984
	Dec.	8-38	Nov. 12, 1985	0-02	Nov. 15, 1984
74-00	Mar.	11-40	Dec. 27, 1985	0-01	Feb. 1, 1984
	June	10-40	Dec. 27, 1985	0-02	Apr. 8, 1985
	Sep.	5-27	June 5, 1985	0-01	Aug. 4, 1983
	Dec.	6-42	Nov. 12, 1985	0-01	Nov. 12, 1984
76-00	Mar.	9-45	Dec. 27, 1985	0-01	Jan. 16, 1985
	June	8-49	Dec. 27, 1985	0-01	Mar. 15, 1985
	Sep.	6-42	June 18, 1985	0-01	Aug. 01, 1983
	Dec.	4-43	Nov. 13, 1985	0-01	Nov. 13, 1983
78-00	Mar.	7-44	Dec. 27, 1985	0-01	Jan. 4, 1985
	June	6-54	Dec. 30, 1985	0-01	Feb. 22, 1985
	Sep.	6-18	Dec. 27, 1985	0-02	Aug. 16, 1985
	Dec.	2-41	Nov. 13, 1985	0-09	Oct. 9, 1985
80-00	Mar.	5-50	Dec. 27, 1985	0-01	Jan. 3, 1985
	June	5-13	Dec. 27, 1985	0-01	Feb. 19, 1985
	Sep	4-54	Dec. 27, 1985	0-01	Aug. 2, 1985
	Dec.	1-38	June 6, 1985	0-01	Oct. 10, 1983
82-00	Mar.	4-02	Dec. 27, 1985	0-01	May 09, 1983
	June	3-47	Dec. 27, 1985	0-01	July 5, 1983
	Sep.	3-45	Dec. 27, 1985	1-01	Dec. 3, 1985
	Dec.	1-02	June 6, 1985	0-01	Oct. 4, 1985
84-00	Mar.	2-33	Dec. 27, 1985	0-13	Oct. 31, 1985
	June	2-39	Dec. 30, 1985	0-21	Oct. 31, 1985
	Sep.	2-45	Dec. 30, 1985	0-42	Dec. 4, 1985
	Dec.	0-01	Oct. 31, 1985	0-01	Oct. 31, 1985
86-00	Mar.	1-22	Dec. 27, 1985	0-06	Dec. 3, 1985
	June	1-44	Dec. 27, 1985	0-17	Dec. 3, 1985
	Sep.	1-57	Dec. 30, 1985	0-26	Dec. 4, 1985
88-00	Mar.	0-41	Dec. 27, 1985	0-10	Dec. 11, 1985
	June	1-01	Dec. 20, 1985	0-28	Dec. 16, 1985
	Sep	1-18	Dec. 20, 1985	0-35	Dec. 12, 1985
90-00	Mar.	0-41	Dec. 27, 1985	0-09	Dec. 17, 1985
	June	0-38	Dec. 27, 1985	0-21	Dec. 19, 1985

PUT OPTIONS ON TREASURY BOND FUTURES

Strike Price		Highest	Date Occurred	Lowest	Date Occurred
58-00	Mar.	0-04	July 19, 1985	0-01	Jan. 21, 1985
	June	0-03	Jan. 3, 1985	0-01	Jan. 25, 1985
	Sep.	0-13	Mar. 7, 1985	0-01	Apr. 11, 1985
	Dec.	0-27	Mar. 6, 1985	0-01	May 29, 1985
60-00	Mar.	0-10	June 24, 1985	0-01	Jan. 2, 1985
	June	0-07	Jan. 3, 1985	0-01	Feb. 5, 1985
	Sep.	0-25	Mar. 7, 1985	0-01	May 10, 1985
	Dec.	0-49	Mar. 7, 1985	0-01	May 31, 1985
62-00	Mar.	0-16	June 24, 1985	0-01	Oct. 2, 1985
	June	0-15	Jan. 4, 1985	0-01	Feb. 14, 1985
	Sep.	0-47	Mar. 7, 1985	0-01	May 15, 1985
	Dec.	1-11	Mar. 7, 1985	0-01	Aug. 8, 1985
64-00	Mar.	0-29	June 24, 1985	0-01	Jan. 7, 1985
	June	0-31	Jan. 4, 1985	0-01	Apr. 10, 1985
	Sep.	1-20	Mar. 7, 1985	0-01	May 20, 1985
	Dec.	1-61	Mar. 7, 1985	0-01	Aug. 16, 1985
66-00	Mar.	0-45	June 25, 1985	0-01	Jan. 18, 1985
	June	0-60	Mar. 7, 1985	0-01	Apr. 16, 1985
	Sep.	2-01	Mar. 7, 1985	0-01	May 31, 1985
	Dec.	2-47	Mar. 7, 1985	0-01	Aug. 28, 1985
68-00	Mar.	1-04	May 22, 1985	0-01	Jan. 23, 1985
	June	1-55	Mar. 7, 1985	0-01	May 3, 1985
	Sep.	3-05	Mar. 7, 1985	0-01	June 5, 1985
	Dec.	3-03	Mar. 27, 1985	0-01	Oct. 1, 1985
70-00	Mar.	1-50	May 23, 1985	0-01	Jan. 30, 1985
	June	3-09	Mar. 7, 1985	0-01	May 10, 1985
	Sep.	4-25	Mar. 7, 1985	0-01	July 18, 1985
	Dec.	3-00	Apr. 29, 1985	0-01	Oct. 17, 1985
72-00	Mar.	2-36	July 30, 1985	0-01	Dec. 9, 1985
	June	4-52	Mar. 7, 1985	0-01	May 14, 1985
	Sep.	5-48	Mar. 7, 1985	0-01	Aug. 6, 1985
	Dec.	4-10	Apr. 15, 1985	0-01	Oct. 22, 1985
74-00	Mar.	4-00	Jan. 4, 1985	0-01	Dec. 16, 1985
	June	6-32	Feb. 28, 1985	0-06	Dec. 30, 1985
	Sep.	6-49	Mar. 13, 1985	0-01	Aug. 19, 1985
	Dec.	3-38	May 15, 1985	0-01	Oct. 30, 1985
76-00	Mar.	5-27	Jan. 3, 1985	0-01	Dec. 27, 1985
	June	8-18	Mar. 4, 1985	0-13	Dec. 27, 1985
	Sep.	8-59	Feb. 28, 1985	0-01	Aug. 22, 1985
	Dec.	3-62	May 22, 1985	0-01	Nov. 5, 1985
78-00	Mar.	7-14	Jan. 11, 1985	0-03	Dec. 31, 1985
	June	5-00	Oct. 28, 1985	0-21	Dec. 31, 1985
	Sep.	4-37	May 23, 1985	0-11	Aug. 22, 1985
	Dec.	5-15	May 24, 1985	0-01	Nov. 12, 1985
80-00	Mar.	7-26	July 26, 1985	0-08	Dec. 31, 1985
	June	6-35	Oct. 28, 1985	0-40	Dec. 30, 1985
	Sep.	4-10	Nov. 25, 1985	1-16	Dec. 30, 1985
	Dec.	6-57	July 29, 1985	0-09	Nov. 13, 1985
82-00	Mar.	8-12	Oct. 4, 1985	0-21	Dec. 31, 1985
	June	8-19	Oct. 28, 1985	1-08	Dec. 30, 1985
	Sep.	5-28	Nov. 25, 1985	2-00	Dec. 26, 1985
	Dec.	7-44	Sep. 6, 1985	1-28	Nov. 13, 1985
84-00	Mar.	4-58	Nov. 25, 1985	0-50	Dec. 30, 1985
	June	7-22	Nov. 8, 1985	1-59	Dec. 30, 1985
	Sep.	7-00	Nov. 25, 1985	2-50	Dec. 27, 1985
86-00	Mar.	6-44	Nov. 25, 1985	1-41	Dec. 27, 1985
	June	4-45	Dec. 11, 1985	2-60	Dec. 27, 1985
	Sep.	4-05	Dec. 27, 1985	3-59	Dec. 27, 1985
88-00	Mar.	3-25	Dec. 26, 1985	2-57	Dec. 30, 1985
	June	4-54	Dec. 17, 1985	4-17	Dec. 27, 1985
	Dec.	5-38	Dec. 30, 1985	5-12	Dec. 30, 1985
90-00	Mar.	4-57	Dec. 27, 1985	4-34	Dec. 27, 1985

CHICAGO BOARD OF TRADE

All-Time Highest and Lowest Recorded Price by Futures Contract

CALL OPTIONS ON TREASURY NOTES FUTURES

Strike Price		Highest	Date Occurred	Lowest	Date Occurred
80-00	June	2-00	May 3, 1985	1-29	May 2, 1985
	Sep.	7-44	June 6, 1985	1-35	May 1, 1985
82-00	June	2-03	May 16, 1985	0-15	May 8, 1985
	Sep.	6-12	June 5, 1985	0-45	May 2, 1985
	Dec.	5-26	June 5, 1985	2-48	Sep. 11, 1985
84-00	Mar.	2-35	Oct. 24, 1985	1-62	Oct. 15, 1985
	June	6-58	Dec. 12, 1985	0-01	May 6, 1985
	Sep.	5-38	Dec. 12, 1985	0-22	May 1, 1985
	Dec.	3-54	June 5, 1985	1-14	July 30, 1985
86-00	Mar.	6-44	Dec. 17, 1985	0-58	Oct. 8, 1985
	June	6-25	Dec. 27, 1985	0-01	May 1, 1985
	Sep.	4-37	Dec. 16, 1985	0-08	July 29, 1985
	Dec.	3-34	Nov. 12, 1985	0-32	Oct. 10, 1985
88-00	Mar.	5-00	Dec. 26, 1985	0-29	Oct. 28, 1985
	June	4-37	Dec. 30, 1985	1-02	Nov. 8, 1985
	Sep.	3-38	Dec. 23, 1985	0-01	Aug. 7, 1985
	Dec.	1-42	June 5, 1985	0-06	Oct. 28, 1985
90-00	Mar.	3-19	Dec. 27, 1985	0-14	Oct. 11, 1985
	June	2-44	Dec. 20, 1985	0-38	Nov. 14, 1985
	Sep.	2-34	Dec. 20, 1985	0-01	July 24, 1985
	Dec.	0-26	Aug. 28, 1985	0-01	Oct. 8, 1985
92-00	Mar.	1-47	Dec. 30, 1985	0-12	Oct. 30, 1985
	June	1-38	Dec. 20, 1985	0-45	Dec. 10, 1985
	Sep.	1-42	Dec. 27, 1985	0-63	Dec. 16, 1985
	Dec.	0-10	Aug. 28, 1985	0-01	Oct. 8, 1985
94-00	Mar.	0-46	Dec. 30, 1985	0-04	Dec. 4, 1985
	June	0-54	Dec. 30, 1985	0-43	Dec. 17, 1985
	Sep.	0-58	Dec. 30, 1985	0-46	Dec. 24, 1985
96-00	Mar.	0-14	Dec. 20, 1985	0-04	Dec. 13, 1985
98-00	Mar.	0-03	Dec. 17, 1985	0-03	Dec. 17, 1985

PUT OPTIONS ON TREASURY NOTES FUTURES

Strike Price		Highest	Date Occurred	Lowest	Date Occurred
78-00	Mar.	0-21	Sep. 24, 1985	0-01	Dec. 18, 1985
	June	0-01	May 1, 1985	0-01	May 1, 1985
	Sep.	0-40	May 1, 1985	0-02	June 12, 1985
	Dec.	0-23	May 24, 1985	0-01	Sep. 26, 1985
80-00	Mar.	0-39	Sep. 24, 1985	0-01	Nov. 18, 1985
	June	0-15	May 1, 1985	0-01	May 10, 1985
	Sep.	1-19	May 1, 1985	0-01	June 3, 1985
	Dec.	0-48	June 24, 1985	0-02	Sep. 26, 1985
82-00	Mar.	1-32	Sep. 11, 1985	0-01	Dec. 18, 1985
	June	0-48	May 8, 1985	0-01	May 14, 1985
	Sep.	2-13	May 8, 1985	0-01	Aug. 9, 1985
	Dec.	1-23	June 24, 1985	0-01	Oct. 23, 1985
84-00	Mar.	2-32	Sep. 11, 1985	0-01	Dec. 13, 1985
	June	0-44	Nov. 15, 1985	0-04	Dec. 18, 1985
	Sep.	1-33	May 23, 1985	0-01	Aug. 19, 1985
	Dec.	2-26	July 30, 1985	0-01	Oct. 30, 1985
86-00	Mar.	3-00	Oct. 7, 1985	0-01	Dec. 17, 1985
	June	2-00	Nov. 1, 1985	0-08	Dec. 27, 1985
	Sep.	2-25	July 29, 1985	0-01	Aug. 22, 1985
	Dec.	3-22	June 24, 1985	0-01	Nov. 7, 1985
88-00	Mar.	2-20	Oct. 31, 1985	0-03	Dec. 27, 1985
	June	3-11	Nov. 1, 1985	0-20	Dec. 30, 1985
	Sep.	4-19	July 29, 1985	0-26	Aug. 22, 1985
	Dec.	4-00	Sep. 11, 1985	0-01	Nov. 15, 1985
90-00	Mar.	2-57	Nov. 15, 1985	0-09	Dec. 30, 1985
	June	3-35	Nov. 11, 1985	1-13	Dec. 12, 1985
	Sep.	2-19	Dec. 10, 1985	1-20	Dec. 26, 1985
	Dec.	1-14	Nov. 14, 1985	1-01	Nov. 14, 1985
92-00	Mar.	1-52	Dec. 10, 1985	0-34	Dec. 30, 1985
	June	2-50	Dec. 10, 1985	1-42	Dec. 30, 1985
	Sep.	3-15	Dec. 13, 1985	2-00	Dec. 30, 1985
94-00	June	2-62	Dec. 17, 1985	2-60	Dec. 17, 1985
	Sep.	3-55	Dec. 23, 1985	3-10	Dec. 30, 1985

CHICAGO BOARD OF TRADE

All-Time Highest and Lowest Recorded Price by Futures Contract

CALL OPTIONS ON SILVER FUTURES

Strike Price		Highest	Date Occurred	Lowest	Date Occurred
5.50	Dec.	.90	Oct. 4, 1985	.66	Sep. 16, 1985
6.00	Feb.	.82	July 29, 1985	.06	Dec. 31, 1985
	Apr.	.82	Oct. 4, 1985	.19	Dec. 18, 1985
	June	.52	May 16, 1985	.25	Dec. 11, 1985
	Aug.	1.08	Mar. 29, 1985	.11	July 19, 1985
	Oct.	.45	July 15, 1985	.16	Sep. 3, 1985
	Dec.	.81	May 30, 1985	.10	Nov. 7, 1985
6.25	Feb.	.68 7/10	July 17, 1985	.02 3/10	Dec. 18, 1985
	Apr.	.62	Oct. 7, 1985	.10	Dec. 26, 1985
	June	.87	July 15, 1985	.11	May 6, 1985
	Aug.	.57	May 9, 1985	.00 1/10	July 19, 1985
	Oct.	.51	June 6, 1985	.03	Sep. 13, 1985
	Dec.	.87	Apr. 30, 1985	.02	Nov. 14, 1985
6.50	Feb.	.55	July 16, 1985	.00 5/10	Dec. 31, 1985
	Apr.	.72	Aug. 16, 1985	.07	Dec. 11, 1985
	June	.64	Oct. 4, 1985	.04 5/10	May 16, 1985
	Aug.	.76	Apr. 11, 1985	.01	July 3, 1985
	Oct.	.81	May 14, 1985	.00 7/10	Sep. 17, 1985
	Dec.	.90	May 14, 1985	.00 3/10	Nov. 14,1985
6.75	Feb.	.43	Aug. 16, 1985	.01 1/10	Dec. 10, 1985
	Apr.	.44	Oct. 3, 1985	.04	Dec. 23, 1985
	June	.43	Mar. 29, 1985	.05 5/10	May 16, 1985
	Aug.	.58	Apr. 12, 1985	.00 1/10	July 16, 1985
	Oct.	.64	May 14, 1985	.07	Aug. 7, 1985
	Dec.	.61	May 2, 1985	.00 3/10	Nov. 11, 1985
7.00	Feb.	.62	Nov. 22, 1985	.02	Dec. 5, 1985
	Apr.	.51	Aug. 16, 1985	.01 5/10	Dec. 31, 1985
	June	.72	Mar. 29, 1985	.00 5/10	May 15, 1985
	Aug.	.54	Mar. 29, 1985	.00 1/10	July 9, 1985
	Dec.	.86	Mar. 29, 1985	.00 3/10	Nov. 1, 1985
7.25	Feb.	.27	July 18, 1985	.11	Oct. 11, 1985
	June	.42	Oct. 4, 1985	.00 1/10	May 15, 1985
	Aug.	.38	Apr. 15, 1985	.01	June 28, 1985
	Oct.	.25	May 20, 1985	.05	July 31, 1985
	Dec.	.70	Apr. 12, 1985	.00 5/10	Oct. 11, 1985
7.50	Feb.	.23	July 29, 1985	.04	Oct. 28, 1985
	Apr.	.18	Oct. 8, 1985	.05	Nov. 11, 1985
	June	1.04	Apr. 11, 1985	.00 1/10	May 15, 1985
	Aug.	.85	May 30, 1985	.02	June 17, 1985
	Oct.	.50	Apr. 8, 1985	.01	Aug. 19, 1985
	Dec.	.67	Apr. 11, 1985	.02	Sep 19, 1985
7.75	Feb.	.15	Aug. 28, 1985	.02	Oct. 18, 1985
	June	.03	Aug. 20, 1985	.01 1/10	June 17, 1985
	Dec.	.73	Oct. 7, 1985	.00 7/10	Oct. 3, 1985
8.00	June	.09	Oct. 24, 1985	.06	Nov. 12, 1985
8.50	June	.05	Oct. 22, 1985	.05	Oct. 22, 1985

PUT OPTIONS ON SILVER FUTURES

Strike Price		Highest	Date Occurred	Lowest	Date Occurred
5.25	Dec.	.04	July 29, 1985	.04	July 29, 1985
5.50	Feb.	.04	Dec. 18, 1985	.02	Dec. 20, 1985
	Apr.	.12	Dec. 18, 1985	.07	Dec. 18, 1985
	Dec.	.19	July 5, 1985	.00 3/10	Nov. 6, 1985
5.75	Feb.	.20	Sep. 19, 1985	.07 5/10	Dec. 20, 1985
	Apr.	.18	Dec. 18, 1985	.14	Dec. 18, 1985
	Aug.	.20	May 1, 1985	.06	June 12, 1985
	Oct.	.17	July 11, 1985	.00 3/10	Sept. 19, 1985
	Dec.	11	Sep. 12, 1985	.01 7/10	Oct. 18, 1985
6.00	Feb.	.44	June 25, 1985	.09	Nov. 27, 1985
	Apr.	.29	Dec. 11, 1985	.20	Dec. 9, 1985
	June	.90	Apr. 10, 1985	.00 1/10	May 15, 1985
	Aug.	.29	Apr. 23, 1985	.00 1/10	July 19, 1985
	Oct.	.35	July 1, 1985	.00 1/10	Sep. 20, 1985
	Dec.	.43	May 20, 1985	.00 1/2	Nov. 14, 1985
6.25	Feb.	.46	Dec. 11, 1985	.19	Nov. 27, 1985
	Apr.	.42	Nov. 15, 1985	.21	Nov. 26, 1985
	June	.25	Apr. 2, 1985	.05	May 15, 1985
	Aug.	.41	Apr. 23, 1985	.07	July 17, 1985
	Oct.	.48	July 2, 1985	.10	Aug. 28, 1985
	Dec.	.56	July 1, 1985	.05	Nov. 3, 1985
6.50	Feb.	.62	Dec. 9, 1985	.38	Dec. 2, 1985
	Apr.	.56	Dec. 20, 1985	.34	Nov. 26, 1985
	June	.64	Dec. 11, 1985	.30	May 14, 1985
	Aug.	.62	May 28, 1985	.22	July 17, 1985
	Oct.	.62	May 20, 1985	.27	Aug. 12, 1985
	Dec.	.72	July 1, 1985	.26	Oct. 3, 1985
6.75	Apr.	.67	July 26, 1985	.54	Aug. 28, 1985
	June	.54	Apr. 25, 1985	.19	May 13, 1985
	Aug.	.81	May 28, 1985	.39	June 19, 1985
	Dec.	.81	June 7, 1985	.73	June 17, 1985
7.00	Feb.	.91	July 10, 1985	.77	Aug. 2, 1985
	Apr.	.81	Nov. 12, 1985	.60	Oct. 3, 1985
	June	.85	Apr. 25, 1985	.43	May 16, 1985
	Aug.	.88	Apr. 30, 1985	.74	Apr. 30, 1985
	Dec.	.98	May 20, 1985	.60	Aug. 16, 1985

CHICAGO BOARD OF TRADE

Highest and Lowest Recorded Price for 1985 and 1984 Delivery

1985 DELIVERY

Commodity	Highest	Date Occurred	Lowest	Date Occurred
GNMA CDR (Points and 32nds at Part)				
March	70-17	Jan. 25	68-15	Jan 02
June	77-10	June 18	67-22	Jan. 02
Sep.	77-26	July 10	67-05	Jan. 02
Dec.	87-20	Dec. 17	66-26	Jan. 03
US BONDS (Points and 32nds at Par)				
March	74-07	Jan. 30	68-08	March 07
June	80-11	June 05	67-08	March 07
Sep.	79-12	June 05	66-16	March 07
Dec.	86-06	Dec. 17	65-27	March 19
TEN YEAR NOTES (Points and 32nds of 100 Percent)				
March	83-00	Jan. 25	78-12	March 07
June	89-18	June 05	77-11	March 07
Sep.	88-21	June 05	76-21	March 18
Dec.	93-18	Dec. 17	76-00	March 18
MUNICIPAL BONDS (Points and 32nds of a Point)				
Sep.	87-14	June 17	84-04	June 25
Dec.	90-31	Dec. 17	81-17	Sep. 24
MAJOR MARKET INDEX ($100 times the index)				
Jan.	247¾	Jan. 15	236¾	Jan. 04
Feb.	248⅝	Feb. 13	237⅝	Jan. 04
Mar.	261⅜	March 01	238¾	Jan. 04
Apr.	263⅜	March 01	248¼	Jan. 21
May	264	March 01	246¾	May 01
June	265⅜	March 01	243	Jan. 04
July	266½	July 19	249½	May 01
Aug.	266½	July 23	254½	Aug. 16
Sep.	267½	July 17	248⅞	Sep. 18
Oct.	268	July 23	248⅝	Sep. 26
Nov.	274	Nov. 15	249	Sep. 26
Dec.	297⅞	Dec. 16	249⅝	Sep. 26
MAJOR MARKET MAXI ($250 times the Index)				
Sep.	264.25	Aug. 06	24.900	Sep. 18
Nov.	273.75	Nov. 15	253.85	Oct. 28
Dec.	297.95	Dec. 16	249.75	Sep. 26
NASDAQ-100 INDEX ($250 times the value of the NASDAQ-100 Index)				
Nov.	247.10	Nov. 15	227.30	Oct. 28
Dec.	268.55	Dec. 16	228.00	Oct. 28
SILVER (Cents per troy ounces)				
Jan.	635.00	Jan. 18	580.00	Jan. 07
Feb.	647.00	Jan. 31	555.00	Feb. 25
March	680.00	March 19	549.00	March 11
April	680.00	April 01	548.00	March 11
May	695.00	March 20	556.50	March 11
June	690.00	March 20	557.00	March 11
July	678.00	May 14	575.00	July 02
Aug.	705.00	March 20	570.00	March 11
Sep.	645.00	July 29	590.00	July 02
Oct.	712.00	March 20	580.00	Feb. 25
Nov.	630.00	Oct. 09	602.00	Nov. 07
Dec.	725.00	March 27	565.00	Dec. 11
KILO GOLD (Dollars per troy ounce)				
Jan.	300.50	Jan. 24	298.60	Jan. 24
Feb.	309.30	Jan. 17	283.00	Feb. 25
March	304.00	Feb. 05	286.50	March 08
April	343.50	March 19	283.00	Feb. 25
May	327.00	May 14	323.00	May 15
June	347.00	March 19	287.00	Feb. 25
July	322.40	July 22	316.00	June 06
Aug.	351.00	March 19	294.20	Feb. 25
Oct.	346.70	March 27	297.50	Feb. 25
Nov.	325.00	Nov. 04	324.50	Nov. 15
Dec.	360.00	March 19	302.70	Feb. 25

1984 DELIVERY

Commodity	Highest	Date Occurred	Lowest	Date Occurred
GNMA CDR (Points and 32nds at Par)				
March	70-13	Feb. 02	68-05	Jan. 03
June	69-15	Feb. 02	63-22	May 30
Sep.	68-16	Feb. 02	62-11	Mar. 30
Dec.	70-02	Dec. 19	61-12	May 30
GNMA II (Points and 32nds at Par)				
June	71-29	Apr. 13	64-19	May 30
Sep.	71-16	Sep. 19	63-24	May 30
US BONDS (Points and 32nds at Par)				
March	71-24	Jan. 16	66-11	Mar. 20
June	71-06	Jan. 16	59-16	May 30
Sep.	70-19	Jan. 16	58-24	May 30
Dec.	73-23	Dec. 18	58-06	May 30
TEN YEAR NOTES (Points and 32nds of 100 percent)				
March	80-19	Feb. 02	76-27	Mar. 20
June	79-25	Jan. 16	70-17	May 30
Sep.	79-05	Jan. 13	69-25	May 30
Dec.	82-14	Nov. 23	69-05	May 30
MAJOR MARKET INDEX (Points and eighths of one point)				
Aug.	244⅞	Aug. 10	213⅝	Jan. 11
Sep.	247	Aug. 22	215	Jan. 24
Oct.	248⅜	Aug. 22	217⅝	Jan. 26
Nov.	248¼	Aug. 21	230	Jan. 26
Dec.	251	Sep. 14	218¼	May 08
SILVER 1000 (Cents per troy ounce)				
Jan.	882.00	Jan. 03	775.00	Jan. 09
Feb.	980.00	Feb. 23	775.00	Jan. 09
March	1,010.00	Mar. 05	785.00	Jan. 09
April	1,024.00	Mar. 05	788.00	Jan. 09
May	1,030.00	Mar. 05	855.00	May 09
June	1,041.00	Mar. 05	802.00	Jan. 09
July	960.00	June 01	695.00	July 26
Aug.	1,060.00	Mar. 05	676.00	July 27
Sep.	860.00	June 28	685.00	July 27
Oct.	1,075.00	Mar. 05	676.00	July 27
Nov.	779.00	Nov. 07	710.00	Nov. 27
Dec.	1,100.00	Mar. 05	618.00	Dec. 20
KILO GOLD (Dollars per troy ounce)				
Jan.	371.70	Jan. 11	368.00	Jan. 11
Feb.	402.00	Feb. 22	363.50	Jan. 24
Mar.	403.80	Mar. 08	367.00	Jan. 26
April	411.00	Mar. 05	368.50	Jan. 26
May	391.00	May 25	373.00	May 08
June	319.50	Mar. 05	368.00	June 15
Aug.	424.50	Mar. 05	333.30	July 23

CHICAGO BOARD OF TRADE

Highest and Lowest Recorded Price for 1985 and 1984

1985					
	Strike Price	Highest	Date Occurred	Lowest	Date Occurred
CALL OPTIONS ON TREASURY BOND FUTURES					
Mar. 85	60-00	1336	January 24	1007	January 4
	62-00	924	January 21	807	January 4
	64-00	936	January 24	617	January 4
	66-00	742	January 29	424	January 2
	68-00	609	January 30	239	January 4
	70-00	411	January 30	113	January 14
	72-00	218	January 30	10	February 15
	74-00	53	January 30	1	February 11
	76-00	14	January 25	1	January 16
	78-00	4	January 25	1	January 4
	80-00	1	January 3	1	January 3
Jun. 85	60-00	800	March 4	748	March 4
	62-00	1059	May 10	608	March 14
	64-00	819	April 18	346	March 7
	66-00	662	May 13	213	March 7
	68-00	608	May 15	101	March 19
	70-00	415	May 15	27	March 19
	72-00	231	January 30	9	April 9
	74-00	134	January 25	2	April 8
	76-00	58	January 30	1	March 15
	78-00	28	January 25	1	February 22
	80-00	14	January 25	1	February 19
Sep. 85	62-00	1700	June 5	508	March 18
	64-00	718	April 19	354	March 1
	66-00	1102	June 10	233	March 19
	68-00	1104	July 5	136	March 19
	70-00	925	June 5	59	March 19
	72-00	723	June 5	33	March 19
	74-00	527	June 5	18	March 19
	76-00	357	June 5	9	April 29
	78-00	224	June 5	2	August 6
	80-00	124	June 17	1	August 2
	82-00	48	June 17	1	July 24
Dec. 85	66-00	1041	June 20	237	March 18
	68-00	1002	June 5	153	March 18
	70-00	1031	November 13	115	March 18
	72-00	838	November 12	49	April 9
	74-00	638	November 12	30	April 4
	76-00	443	November 13	17	April 4
	78-00	241	November 13	9	October 9
	80-00	138	June 6	2	October 9
	82-00	102	June 6	1	October 4
	84-00	1	October 31	1	October 31

1984					
	Strike Price	Highest	Date Occurred	Lowest	Date Occurred
CALL OPTIONS ON TREASURY BOND FUTURES					
Mar. 84	66-00	533	January 13	340	January 3
	68-00	347	January 16	139	February 17
	70-00	155	January 16	1	February 17
	72-00	35	January 16	1	February 10
	74-00	8	January 13	1	January 25
	76-00	2	January 6	1	January 3
Jun. 84	62-00	459	April 13	4	May 18
	64-00	318	March 16	1	May 11
	66-00	505	January 16	1	May 4
	68-00	327	January 16	1	April 27
	70-00	204	January 13	1	April 16
	72.00	105	January 16	1	April 2
	74-00	33	January 16	1	February 23
	76-00	13	January 16	1	February 13
Sep. 84	58-00	809	August 23	214	May 30
	60-00	645	August 21	105	July 2
	62-00	449	August 22	28	July 2
	64-00	313	March 13	11	July 2
	66-00	440	January 13	3	July 6
	68-00	325	January 16	1	July 6
	70-00	214	January 13	1	May 25
	72-00	126	January 16	1	May 4
	74-00	55	January 13	1	April 16
	76-00	35	January 16	1	March 9
	78-00	18	January 16	1	February 23
	80-00	8	January 13	1	February 13
Dec. 84	58-00	1032	September 20	236	July 2
	60-00	1148	November 6	146	July 2
	62-00	1106	November 23	105	July 2
	64-00	921	November 23	42	July 2
	66-00	721	November 23	24	May 30
	68-00	521	November 23	13	May 24
	70-00	323	November 23	7	May 24
	72-00	124	November 23	2	November 15
	74-00	28	March 2	1	October 16
	76-00	15	March 2	1	May 2
	78-00	4	August 9	1	May 8
	80-00	2	June 25	1	June 13

CHICAGO BOARD OF TRADE

Highest and Lowest Recorded Price for 1985 and 1984

1985					
	Strike Price	Highest	Date Occurred	Lowest	Date Occurred
PUT OPTIONS ON TREASURY BOND FUTURES					
Mar. 85	58-00	1	January 21	1	January 21
	60-00	1	January 2	1	January 2
	62-00	2	January 2	1	January 2
	64-00	3	January 2	1	January 7
	66-00	9	January 4	1	January 18
	68-00	29	January 4	1	January 23
	70-00	109	January 4	1	January 30
	72-00	224	January 4	3	February 15
	74-00	400	January 4	38	January 30
	76-00	527	January 3	214	January 30
	78-00	714	January 11	615	January 9
Jun. 85	58-00	3	January 3	1	January 25
	60-00	7	January 3	1	February 5
	62-00	15	January 4	1	February 14
	64-00	31	January 4	1	April 10
	66-00	60	March 7	1	April 16
	68-00	155	March 7	1	May 3
	70-00	309	March 7	1	May 10
	72-00	452	March 7	1	May 14
	74-00	632	February 28	13	May 16
	76-00	818	March 4	351	May 3
Sep. 85	58-00	13	March 7	1	April 11
	60-00	25	March 7	1	May 10
	62-00	47	March 7	1	May 15
	64-00	120	March 7	1	May 20
	66-00	201	March 7	1	May 31
	68-00	305	March 7	1	June 5
	70-00	425	March 7	1	July 18
	72-00	548	March 7	1	August 8
	74-00	649	March 13	1	August 19
	76-00	859	February 28	1	August 22
	78-00	437	May 23	11	August 22
	80-00	545	July 29	149	August 22
	82-00	618	August 13	322	July 5
Dec. 85	58-00	27	March 6	1	May 29
	60-00	49	March 7	1	May 31
	62-00	111	March 7	1	August 8
	64-00	161	March 7	1	August 16
	66-00	247	March 7	1	August 28
	68-00	303	March 27	1	October 1
	70-00	300	April 29	1	October 17
	72-00	410	April 15	1	October 22
	74-00	338	May 15	1	October 30
	76-00	362	May 22	1	November 5
	78-00	515	May 24	1	November 12
	80-00	657	July 29	9	November 13
	82-00	744	September 6	128	November 13

1984					
	Strike Price	Highest	Date Occurred	Lowest	Date Occurred
PUT OPTIONS ON TREASURY BOND FUTURES					
Mar. 84	66-00	5	January 3	1	January 9
	68-00	22	January 3	1	January 13
	70-00	110	January 3	4	February 2
	72-00	237	January 3	52	January 16
	74-00	424	February 17	222	January 16
	76-00	622	January 3	454	January 20
	78-00	649	January 19	635	January 19
Jun. 84	62-00	150	May 11	1	February 23
	64-00	330	May 11	1	February 7
	66-00	520	May 11	4	January 30
	68-00	720	May 11	15	February 2
	70-00	902	May 15	50	February 2
	72-00	848	May 7	155	January 16
	74-00	855	April 25	316	January 17
Sep. 84	54-00	18	May 30	1	July 9
	56-00	42	May 30	1	July 13
	58-00	126	May 30	1	July 25
	60-00	227	May 30	1	August 2
	62-00	346	May 30	1	August 13
	64-00	517	May 30	1	August 20
	66-00	710	May 30	4	August 22
	68-00	908	May 30	49	February 2
	70-00	1000	May 24	132	February 3
	72-00	905	May 4	245	January 27
	74-00	825	March 23	420	January 17
Dec. 84	54-00	45	June 22	1	August 22
	56-00	122	May 30	1	September 10
	58-00	211	May 30	1	September 14
	60-00	317	May 30	1	October 9
	62-00	436	May 30	1	October 17
	64-00	605	May 30	1	October 19
	66-00	748	May 30	1	November 1
	68-00	930	May 30	1	November 16
	70-00	519	August 28	1	November 21
	72-00	512	October 4	1	November 23
	74-00	1434	June 22	220	November 5
	76-00	822	October 8	820	October 8

CHICAGO BOARD OF TRADE

Highest and Lowest Recorded Price for 1985

	1985				
	Strike Price	Highest	Date Occurred	Lowest	Date Occurred
CALL OPTIONS ON TREASURY NOTE FUTURES					
Jun. 85	80-00	200	May 3	129	May 2
	82-00	203	May 16	15	May 8
	84-00	22	May 15	1	May 6
	86-00	1	May 1	1	May 1
Sep. 85	80-00	744	June 6	135	May 1
	82-00	612	June 5	45	May 2
	84-00	430	June 5	22	May 1
	86-00	244	June 5	8	July 29
	88-00	138	June 5	1	August 7
	90-00	50	June 5	1	July 24
	92-00	23	June 17	1	July 22
Dec. 85	82-00	526	June 5	248	September 11
	84-00	354	June 5	114	July 30
	86-00	334	November 12	32	October 10
	88-00	142	June 5	6	October 28
	90-00	26	August 28	1	October 8
	92-00	10	August 28	1	October 8
CALL OPTIONS ON SILVER FUTURES					
Jun. 85	6.00	.52	May 16	38	May 10
	6.25	.58	April 3	11	May 6
	6.50	.57	March 29	4½	May 16
	6.75	.43	March 29	1½	May 16
	7.00	.37	March 29	½	May 15
	7.25	.23	March 29	1/10	May 15
	7.50	.17	March 29	1/10	May 15
Aug. 85	6.00	.77	May 17	10 3/10	March 29
	6.25	.57	May 9	1/10	July 19
	6.50	.76	April 11	1	July 3
	6.75	.58	April 12	1/10	July 16
	7.00	.54	March 29	1/10	July 9
	7.25	.38	April 15	1	June 28
	7.50	.34	April 8	2	June 17
Oct. 85	6.00	.45	July 15	16	September 3
	6.25	.51	June 6	3	September 13
	6.50	.81	May 14	7/10	September 17
	6.75	.64	May 14	7	August 7
	7.00	.72	March 29	1	September 4
	7.25	.25	May 20	5	July 31
	7.50	.50	April 8	1	August 19
	7.75	.24½	May 20	11	June 17
Dec. 85	5.50	.90	October 4	66	September 16
	6.00	.81	May 30	10	November 7
	6.25	.87	April 30	20	November 14
	6.50	.90	May 14	3/10	November 14
	6.75	.61	May 2	3/10	November 11
	7.00	.86	March 29	3/10	November 1
	7.25	.70	April 12	5/10	October 11
	7.50	.67	April 11	2	September 19
	7.75	.57	March 29	7/10	October 3

	1985				
	Strike Price	Highest	Date Occurred	Lowest	Date Occurred
PUT OPTIONS ON TREASURY NOTE FUTURES					
Jun. 85	78-00	1	May 1	1	May 1
	80-00	15	May 1	1	May 10
	82-00	48	May 8	1	May 14
	84-00	23	May 16	17	May 16
Sep. 85	78-00	40	May 1	2	June 12
	80-00	119	May 1	1	June 3
	82-00	213	May 3	1	August 9
	84-00	133	May 23	1	August 19
	36-00	225	July 29	1	August 22
	88-00	419	July 29	26	August 22
Dec. 85	78-00	23	May 24	1	September 26
	80-00	48	June 24	2	September 26
	82-00	123	June 24	1	October 23
	84-00	226	July 30	1	October 30
	86-00	322	June 24	1	November 7
	88-00	400	September 11	1	November 15
	90-00	114	November 14	101	November 14
PUT OPTIONS ON SILVER FUTURES					
Jun. 85	6.00	9	April 10	1/10	May 15
	6.25	18	March 29	5/10	May 15
	6.50	27½	March 29	3	May 14
	6.75	39	March 29	19	May 13
	7.00	55	March 29	43	May 16
Aug. 85	5.75	2	May 1	6	June 12
	6.00	29	April 23	1/10	July 19
	6.25	41	April 23	7	July 17
	6.50	36	March 29	22	July 17
	6.75	8 1/10	May 28	39	June 19
	7.00	8 8/10	April 30	74	April 30
Oct. 85	5.75	17	July 11	3/10	September 19
	6.00	35	July 1	1	September 20
	6.25	48	July 2	10	August 28
	6.50	62	May 20	27	August 12
Dec. 85	5.25	4	July 29	4	July 29
	5.50	19	July 5	3/10	November 6
	5.75	11	September 12	1 7/10	October 18
	6.00	43	May 20	2/10	November 14
	6.25	56	July 1	5	November 13
	6.50	72	July 1	26	October 3
	6.75	81	June 7	73	June 17
	6.00	98	May 20	60	August 16

CHICAGO BOARD OF TRADE
Highest Recorded Volume of Sales and Open Contracts by Commodity for One Day

	Volume	Date Occurred	Open Contracts	Date Occurred
Wheat	46,258	08/16/83	90,035	10/29/80
Corn	111,122	09/12/80	329,917	11/21/80
Oats	41,563	11/13/45	114,327	02/15/25
Soybeans	129,186	09/13/83	224,578	12/09/80
Soybean Meal	39,533	04/11/84	89,194	11/21/80
Soybean Oil	34,062	08/31/83	91,407	11/28/80
1,000 Oz. Silver	32,155	02/24/83	49,869	05/29/84
Kilo Gold	8,039	04/12/83	4,669	10/26/83
GNMA CDR	38,682	12/12/80	134,825	07/16/81
Treasury Bonds	387,262	10/30/85	330,954	11/21/85
Treasury Notes	33,502	05/03/82	74,455	12/27/85
Major Market Index	28,972	12/14/84	22,865	03/15/85
Major Market Index MAXI	11,592	12/16/85	11,883	12/16/85
NASDAQ-100	13,375	10/25/85	2,999	11/14/85
Municipal Bonds	7,161	06/13/85	14,071	12/31/85
Options on Treasury Bond Futures	133,514	10/30/85	466,651	11/04/85
Options on Treasury Note Futures	7,349	12/12/85	29,719	12/31/85
Options on Soybean Futures	9,877	11/18/85	67,943	10/09/85
Options on Corn Futures	5,580	09/12/85	59,544	10/31/85
Options on Silver Futures	486	04/02/85	1,888	05/14/85
All Commodities (Contracts) Highest	684,699	10/30/85	1,353,623	10/30/85
All Commodities (Contracts) Lowest	6	01/17/46		

DATES FUTURES TRADING BEGAN FOR CHICAGO BOARD OF TRADE COMMODITIES

Wheat	January 2, 1877
Corn	January 2, 1877
Oats	January 2, 1877
Soybeans	October 5, 1936
Soybean Oil	July 17, 1950
Soybean Meal	August 19, 1951
Silver 1,000	March 16, 1981
Kilo Gold	April 12, 1983
MMI	July 23, 1984
MMI MAXI	August 6, 1985
Municipal Bonds	June 11, 1985
GNMA CDR	October 20, 1975
Treasury Bonds	August 22, 1977
Treasury Notes (10 Yr.)	May 3, 1982
Treasury Bond Options	October 1, 1982
Treasury Note Options	May 1, 1985
Soybean Options	October 31, 1984
Corn Options	February 27, 1985
Silver Options	March 29, 1985
NASDAQ-100	October 25, 1985

CHICAGO BOARD OF TRADE

Monthly Volume of Sales by Contracts for 1985
Reported in Contracts

	Wheat	Corn	Oats	Soybeans	Total Grains	Soybean Oil	Soybean Meal	Silver	Gold	GNMA CDR	Treasury Bonds	Treasury Notes	Major Market Index	MMI MAXI	NASDAQ 100	Muni Bonds
January	198,605	481,244	9,227	663,008	1,352,084	264,199	252,063	108,076	19,043	13,668	2,973,550	171,818	406,531	—	—	—
February	187,107	473,875	7,616	549,876	1,218,474	256,030	232,642	85,664	13,616	15,235	3,249,901	215,989	340,671	—	—	—
March	169,074	549,209	6,717	531,323	1,256,323	311,577	244,482	139,458	21,325	7,169	2,905,511	215,490	309,030	—	—	—
April	174,629	521,622	6,730	564,290	1,267,271	404,958	283,946	106,109	13,267	4,902	2,719,867	175,807	232,945	—	—	—
May	123,732	469,274	6,189	553,164	1,153,359	416,396	285,044	106,364	20,073	9,259	3,338,694	274,876	217,979			—
June	163,160	498,832	6,243	661,871	1,330,106	308,708	277,289	53,349	11,571	7,496	3,754,784	266,936	167,274	—	—	59,515
July	209,962	646,266	8,515	755,837	1,620,580	341,145	420,880	95,118	17,802	6,549	3,303,120	219,439	162,274	—	—	36,533
August	217,182	548,697	11,129	516,159	1,293,167	281,508	250,663	82,733	15,119	3,865	3,408,538	282,939	72,590	60,474	—	34,765
September	186,488	525,889	7,436	504,952	1,224,765	232,953	268,537	48,969	12,598	3,536	3,148,526	212,746	38,816	72,045	—	44,649
October	191,890	519,329	11,405	672,813	1,395,437	270,034	287,502	70,966	9,974	4,713	3,557,951	234,344	100,536	56,526	46,028	49,894
November	157,942	709,006	10,778	776,287	1,654,013	281,548	292,318	86,248	8,637	4,036	4,118,173	297,518	7,751	107,364	67,175	59,457
December	148,191	449,569	7,039	642,548	1,247,347	278,352	243,902	51,776	5,502	3,968	3,964,742	292,530	5,686	125,682	26,685	49,878
Total	2,127,962	6,392,812	99,024	7,392,128	16,011,926	3,647,408	3,339,268	1,034,830	168,527	84,396	40,448,357	2,860,432	2,062,083	422,091	139,888	334,691

	Options On Silver Futures	Options On Treasury Bond Futures	Options On Corn Futures	Options On Soybean Futures	Options On Treasury Note Futures	Total Contracts
January	—	827,351	—	64,948	—	6,453,331
February	—	843,064	2,443	48,987	—	6,522,716
March	70	682,310	17,774	56,153	—	6,166,672
April	3,289	849,264	17,692	46,330	—	6,125,647
May	1,472	928,193	25,541	62,079	18,487	6,856,816
June	1,073	1,125,298	28,964	67,997	17,121	7,477,431
July	946	999,716	56,011	98,498	18,285	7,401,896
August	571	947,613	48,480	76,991	12,771	6,872,787
September	833	835,094	42,662	72,923	12,836	6,272,488
October	1,095	1,264,123	45,086	72,470	34,841	7,501,520
November	968	1,269,715	48,034	94,700	25,152	8,422,807
December	553	1,329,375	30,862	78,710	37,799	7,773,349
Total	10,820	11,901,116	363,549	840,786	177,292	83,847,460

CHICAGO BOARD OF TRADE

Annual Volume of Sales by Contract

	Wheat Contracts	Corn Contracts	Oats Contracts	Soybeans Contracts	Total All Grains Contracts	Soybean Oil Contracts	Soybean Meal Contracts	Western Plywood Contracts	Silver Contracts	Gold Contracts	GNMA CDR Contracts	GNMA II Contracts	GNMA CD Contracts	Treasury Bond Contracts	Options On Treasury Bond Futures Contracts	10 Year Treasury Notes Contracts
1985	2,127,962	6,392,812	99,024	7,392,128	16,011,926	3,647,408	3,339,268	—	1,034,830	168,527	84,396	—	—	40,448,357	11,901,116	2,860,432
1984	2,974,886	9,108,526	155,110	11,362,691	23,601,213	4,009,548	3,822,179	4,466	1,887,257	302,717	862,450	37,615	—	29,963,280	6,636,209	1,662,862
1983	3,886,914	11,924,576	359,825	13,680,324	29,851,639	3,854,840	3,876,171	50,424	2,664,346	306,878	1,692,017	—	—	19,550,535	1,662,492	814,505
1982	4,031,584	7,950,557	424,595	9,165,460	21,569,956	2,994,125	2,839,611	100,001	852,818	19,515	2,055,648	—	—	16,739,695	118,772	881,325
1981	4,511,934	10,674,966	370,103	10,489,932	26,046,955	3,047,490	3,039,633	175,189	399,012	14,749	2,292,882	—	175	13,907,988	—	—

	2 Year Notes Contracts	4-6 Year Treasury Notes Contracts	Unleaded Gasoline Contracts	Crude Oil Contracts	Heating Oil Contracts	Domestic CD Contracts	90 Day Commercial Paper Contracts	Municipal Bond Index Contracts	Major Market Index Contracts	MMI MAXI Contracts	NASDAQ 100 Index Contracts	Options On Soybean Futures Contracts	Options On Corn Futures Contracts	Options On T-Note Futures Contracts	Options On Silver Futures Contracts	Total Contracts
1985	—	—	—	—	—	—	—	334,691	2,062,083	422,091	139,888	840,786	363,549	177,292	10,820	83,847,460
1984	—	—	—	628	—	—	—	—	1,514,737	—	—	73,006	—	—	—	74,377,167
1983	562	—	51,573	94,591	3,152	—	—	—	—	—	—	—	—	—	—	64,474,015
1982	—	—	8,736	—	—	145,360	—	—	—	—	—	—	—	—	—	48,327 902
1981	—	2,721	—	—	—	—	49	—	—	—	—	—	—	—	—	49,085,764

CHICAGO BOARD OF TRADE
Deliveries Against Futures Commitments—Monthly

1985	Wheat M.Bu.	Corn M.Bu.	Oats M.Bu.	Soybeans M.Bu.	Oil Contracts	Meal Contracts	Silver 1,000 Contracts	Gold Contracts	Treasury Bonds Contracts	Treasury Notes Contracts	GNMA CDR
January	—	—	—	17,730	337	20,393	929	—	—	—	—
February	—	—	—	—	—	—	3,787	—	—	—	—
March	1,245	18,650	455	9,425	377	17,057	158	8	6,622	5,630	1,392
April	—	—	—	—	—	—	7,083	1,532	—	—	—
May	865	3,450	1,145	4,450	117	16,975	195	3	—	—	—
June	—	—	—	—	—	—	4,655	1,035	14,880	8,546	935
July	9,050	8,455	180	3,940	937	26,983	941	52	—	—	—
August	—	—	—	5,220	948	11,388	7,451	863	—	—	—
September	17,720	60	1,195	850	217	5,894	189	—	7,341	3,825	804
October	—	—	—	—	87	2,096	2,380	151	—	—	—
November	—	—	—	44,795	—	—	97	3	—	—	—
December	6,820	1,735	4,220	—	2,966	1,154	6,611	519	15,100	5,847	2,131
Total	35,700	32,350	7,195	86,410	5,986	101,940	34,476	4,491	43,943	23,848	5,262

Highlights

GNMA CDR futures
Chicago Board of Trade

Basic Trading Unit	$100,000 principal balance of GNMA 8% coupon or equivalent
Deliverable Grade	Modified pass-through mortgage-backed certificates guaranteed by GNMA, based on the assumption of a 30-year certificate prepaid in the 12th year GNMA coupons with an equivalent principal balance based on an 8% coupon yielding 7.96% at par
Delivery Method	GNMA Collateralized Depositary Receipt (CDR)
Price Quotation	Percentage of par, e.g., 94-01 or 94-1/32
Minimum Fluctuation	1/32 of a point, or $31.25 per contract
Daily Price Limit	64/32 ($2,000 per contract) above and below the previous day's settlement price
***Initial Margin**	$2,500 per contract
***Maintenance Margin**	$2,000 per contract
***Hedging Margin**	$2,000 per contract
Last Trading Day	The business day prior to the last 7 business days of the delivery month
Trading Hours (Chicago Time)	8:00 a.m. to 2:00 p.m.
Ticker Symbol	M

*Margins are subject to change and may not reflect actual margin deposits required by member firms.
As of December 31, 1985

CHICAGO BOARD OF TRADE

GNMA CDR Deliveries Against Futures Commitments (Contracts)

1985	MAR	Last Date Assigned	JUN	Last Date Assigned	SEP	Last Date Assigned	DEC	Last Date Assigned
1								
2					Holiday		41	06/18/85
3			30	02/25/85	7	07/02/85	20	06/27/85
4			14	02/25/85	2	07/09/85		
5					1	07/29/85		
6			2	02/25/85				
7								
8								
9							1	06/27/85
10			12	02/25/85				
11							18	07/09/85
12							8	07/09/85
13								
14								
15								
16							1	07/09/85
17								
18								
19								
20			41	03/20/85			35	07/09/85
21			5	03/20/85				
22								
23								
24								
25								
26								
27								
28			831	06/19/85				
29	1,392	03/01/85						
30					794	09/19/85		
31							2,007	12/19/85
TOTAL	1,392		935		804		2,131	

GNMA CDR FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

March 1985

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	68-15	68-20	68-22	68-15**L**	68-19	68-20
3	68-18		68-26	68-17	68-25	68-24
4	68-29		68-29	68-22	68-26	68-27
7	69-11	69-10	69-13	69-06	69-11	69-12
8	69-14	69-15	69-17	69-06	69-16	69-17
9	69-15		69-20	69-11	69-14	69-13
10	69-12		69-15	69-09	69-13	69-14
11	69-11		69-13	69-01	69-07	69-05
14	69-05	69-02	69-05	68-30	68-31	
15	69-11		69-11	69-04	69-07	69-08
16	69-04	69-03	69-06	68-31	69-05	
17	69-05	69-03	69-12	69-03	69-07	69-06
18	69-16		69-17	69-12	69-15	
21	69-15	69-16	69-16	69-13	69-15	
22	69-15		69-29	69-15	69-26	69-29
23	69-28	69-29	70-02	69-28	69-31	69-30
24	69-28		70-14	69-28	70-09	
25	70-09	70-08	70-17**H**	70-00	70-02	70-00
28	69-29	69-31	70-04	69-22	69-26	
29	69-20	69-18	70-01	69-18	69-28	
30	70-05		70-06	69-22	69-24	69-25
31	69-25		69-29	69-17	69-20	69-21

June 1985

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	67-22		67-28	67-22**L**	67-28	
3	67-25		68-03	67-25	68-01	
4	68-03	68-02	68-03	67-31	68-03	
7	68-19		68-20	68-14	68-20	
8	68-24		68-25	68-16	68-24	68-25
9	68-26		68-26	68-22	68-22	
10	68-20		68-22	68-18	68-21	
11	68-15		68-15	68-10	68-11	68-13
14	68-07		68-10	68-06	68-08	68-07
15	68-14		68-19	68-13	68-14	
16	68-08		68-12	68-08	68-11	
17	68-16		68-16	68-13	68-13	
18	68-20		68-24	68-18	68-22	
21	68-22		68-22	68-21	68-22	
22	68-28		69-04	68-28	69-04	
23	69-07		69-08	69-06	69-06	69-07
24	69-06		69-22	69-03	69-17	
25	69-15		69-27**H**	69-08	69-10	
28	69-08		69-14	69-00	69-03	
29	68-31		69-08	68-29	69-05	
30	69-14		69-15	69-01	69-04	69-05
31	69-02		69-05	68-28	69-00	

September 1985

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	67-07	67-10	67-05**L**	67-10
3	67-13	67-14	67-12	67-14
4	67-17	67-17	67-13	67-16
7				68-00**N**
8				68-05**N**
9				68-02**N**
10				68-01**N**
11				67-25**N**
14				67-19**N**
15				67-26**N**
16				67-23**N**
17				67-25**N**
18				68-02**N**
21				68-02**N**
22				68-16**N**
23	68-17	68-18	68-17	68-18
24	68-28	69-00	68-26	68-29
25	69-00	69-04**H**	68-22	68-22
28	68-22	68-25	68-12	68-15
29				68-17**N**
30	68-26	68-26	68-13	68-16
31				68-12**N**

December 1985

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				66-26**N**
3	66-26	66-30	66-26**L**	66-30
4	66-30	66-31	66-28	66-31
7				67-15**N**
8				67-20**N**
9				67-17**N**
10				67-16**N**
11				67-08**N**
14				67-02**N**
15				67-09**N**
16	67-06	67-06	67-04	67-05
17				67-07**N**
18	67-15	67-16	67-14	67-16
21				67-16**N**
22	67-30	67-30	67-30	67-30
23	67-31	68-00	67-30	68-00
24				68-11**N**
25	68-12	68-12**H**	68-04	68-04
28	68-04	68-04	67-26	67-29
29				67-31**N**
30				67-30**N**
31				67-26**N**

March 1986

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				66-11**N**
3	66-13	66-15	66-13**L**	66-15
4	66-15	66-16	66-15	66-16
7	66-29	67-00	66-28	67-00
8	66-31	67-05	66-27	67-05
9	67-07	67-07	67-02	67-02
10				67-01**N**
11				66-25**N**
14				66-19**N**
15				66-26**N**
16	66-22	66-22	66-20	66-21
17				66-23**N**
18				67-00**N**
21				67-00**N**
22				67-14**N**
23				67-16**N**
24				67-27**N**
25	67-29	68-00**H**	67-20	67-20
28	67-17	67-23	67-10	67-13
29				67-15**N**
30	67-21	67-21	67-12	67-14
31				67-10**N**

June 1986

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				65-29**N**
3	65-28	66-01	65-28**L**	66-00
4				66-02**N**
7				66-18**N**
8				66-23**N**
9	66-25	66-25	66-20	66-20
10				66-19**N**
11				66-11**N**
14				66-05**N**
15				66-12**N**
16				66-07**N**
17				66-08**N**
18				66-17**N**
21				66-17**N**
22				66-31**N**
23				67-01**N**
24				67-12**N**
25	67-08	67-08**H**	67-05	67-05
28	67-02	67-08	66-27	66-30
29	66-25	67-03	66-25	67-00
30				66-31**N**
31				66-27**N**

September 1986

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				
3	65-23	65-23	65-21**L**	65-21
4	65-21	65-23	65-21	65-23
7				66-06**N**
8				66-11**N**
9	66-13	66-13	66-08	66-08
10				66-07**N**
11				65-31**N**
14				65-25**N**
15				66-00**N**
16				65-27**N**
17				65-28**N**
18				66-05**N**
21				66-05**N**
22	66-15	66-19	66-15	66-19
23				66-21**N**
24	66-21	67-03**H**	66-21	67-00
25				66-25**N**
28	66-22	66-28	66-15	66-18
29				66-20**N**
30	66-26	66-26	66-17	66-19
31				66-15**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR VOLUME OF SALES
REPORTED IN CONTRACTS

Jan	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
1	**HOLIDAY**							
2	833	42	21**H**					896
3	354	38	7	7**H**	2	7	10	425
4	358	13	5	2	1**L**		1**L**	380
7	1,048	42			10**H**			1,100
8	829	33			4			866
9	524	3**L**			10	5	5	547
10	357	62						419
11	286	22						308
14	334	29						363
15	426	41						467
16	156	157		3	3			319
17	118	16						134
18	441	209		2				652
21	28**L**	12						40**L**
22	470	155		1**L**			20	646
23	630	95	2**L**	1				728
24	1,517**H**	217	21				30**H**	1,785**H**
25	501	59	6	5	1	1**L**		573
28	457	51	7	4	7	10**H**	10	546
29	438	153				1		592
30	852	553**H**	3		1		1	1,410
31	343	129						472
TOTAL	11,300	2,131	72	25	39	24	77	13,668

GNMA CDR OPEN CONTRACTS
REPORTED IN CONTRACTS

Jan	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
1	**HOLIDAY**							
2	5,298	1,117**L**	192	290**H**	400	570		7,867
3	5,307	1,129	185	283**L**	398	568	10**L**	7,880
4	5,353**H**	1,130	180	283	397	568	10	7,921**H**
7	4,777	1,132	180	283	402**H**	568	10	7,352
8	4,886	1,130	180	283	401	568	10	7,458
9	4,790	1,129	180	283	401	573	15	7,371
10	4,847	1,139	180	283	401	573	15	7,438
11	4,769	1,157	180	283	401	573	15	7,378
14	4,797	1,158	180	283	401	573	15	7,407
15	4,657	1,155	180	283	401	573	15	7,264
16	4,619	1,151	180	284	401	573	15	7,223
17	4,593	1,160	180	284	401	573	15	7,206
18	4,530	1,185	180	284	401	573	15	7,168
21	4,528	1,175	180	284	401	573	15	7,156
22	4,653	1,174	180	284	401	573	35	7,300
23	4,431	1,153	179**L**	283	401	573	35	7,055**L**
24	4,502	1,230	200	283	401	573	65**H**	7,254
25	4,474	1,268	206	288	400	574**H**	65	7,275
28	4,412	1,272	209	288	396**L**	564**L**	55	7,196
29	4,419	1,288	209	288	396	564	55	7,219
30	4,324**L**	1,622**H**	210**H**	288	396	564	55	7,459
31	4,329	1,562	210	288	396	564	55	7,404

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

March 1985

Feb	Open		High	Low	Close	
1	69-18		69-18	69-04	69-04	
4	68-29	68-28	69-09	68-27**L**	69-02	69-03
5	69-09		69-13	69-05	69-09	69-08
6	69-10		69-11	69-03	69-03	69-04
7	69-04		69-11	69-01	69-05	69-06
8	69-03		69-19	69-02	69-16	69-10
11	69-14	69-15	69-19	69-12	69-17	69-18
12	69-14		69-24	69-13	69-23	69-24
13	69-23		69-29	69-19	69-24	69-23
14	69-27		70-02**H**	69-23	70-02	70-01
15	70-00	70-01	70-02	69-22	69-23	69-22
18	**HOLIDAY**					
19	69-22		69-27	69-22	69-23	69-22
20	69-16		69-22	69-16	69-16	69-17
21	69-10		69-14	69-08	69-12	69-13
22	69-15		69-18	69-03	69-06	69-07
25	69-07	69-06	69-09	69-04	69-08	69-09
26	69-12		69-18	69-08	69-18	
27	69-12	69-13	69-14	69-03	69-03	69-05
28	69-07		69-08	68-28	68-31	68-30

June 1985

Feb	Open		High	Low	Close	
1	68-25		68-25	68-15	68-16	68-15
4	68-07	68-08	68-19	68-07**L**	68-13	68-14
5	68-18		68-23	68-15	68-19	
6	68-22		68-23	68-14	68-14	
7	68-14	68-15	68-22	68-12	68-16	68-17
8	68-13		68-30	68-13	68-26	68-22
11	68-26		68-29	68-22	68-28	
12	68-26		69-02	68-26	69-02	
13	69-04		69-08	69-00	69-04	69-02
14	69-03		69-14**H**	69-02	69-13	
15	69-12		69-12	69-00	69-02	69-01
18	**HOLIDAY**					
19	69-03		69-06	69-01	69-02	69-01
20	68-28		68-31	68-24	68-26	68-27
21	68-20		68-22	68-15	68-19	68-20
22	68-24		68-25	68-09	68-13	
25	68-15		68-17	68-11	68-17	68-16
26	68-20		68-28	68-17	68-27	68-28
27	68-15		68-24	68-12	68-12	68-13
28	68-16		68-18	68-07	68-10	68-08

September 1985

Feb	Open	High	Low	Close	
1	68-00	68-01	67-27	67-27	
4				67-26**N**	
5				67-31**N**	
6				67-26**N**	
7				67-29**N**	
8	67-29	68-08	67-29	68-08	68-04
11				68-08**N**	
12	68-08	68-14	68-08	68-14	
13				68-14**N**	
14				68-25**N**	
15				68-13**N**	
18	**HOLIDAY**				
19	68-17	68-17**H**	68-13	68-14	
20	68-10	68-10	68-05	68-06	
21	67-31	67-31	67-28	67-30	
22	68-02	68-02	67-21	67-23	
25	67-23	67-27	67-22	67-27	
26	67-29	68-05	67-28	68-05	
27	67-23	68-01	67-23	67-23	
28	67-25	67-26	67-16**L**	67-19	

December 1985

Feb	Open	High	Low	Close
1				67-09**N**
4				67-08**N**
5				67-13**N**
6	67-14	67-14	67-08	67-08
7	67-12	67-14	67-09	67-11
8				67-18**N**
11				67-22**N**
12	67-22	67-28**H**	67-22	67-28
13				67-28**N**
14				68-07**N**
15				67-27**N**
18	**HOLIDAY**			
19				67-28**N**
20	67-25	67-25	67-20	67-20
21				67-12**N**
22	67-02	67-06	67-02	67-05
25	67-04	67-08	67-04	67-08
26				67-18**N**
27				67-04**N**
28	67-04	67-04	66-30**L**	67-00

March 1986

Feb	Open	High	Low	Close
1				66-25**N**
4				66-24**N**
5				66-29**N**
6	66-26	66-29	66-24	66-24
7				66-27**N**
8	66-24	67-06	66-24	67-02
11				67-06**N**
12	67-09	67-12**H**	67-08	67-12
13				67-12**N**
14				67-23**N**
15				67-11**N**
18	**HOLIDAY**			
19				67-12**N**
20	67-08	67-08	67-04	67-04
21	66-30	66-30	66-28	66-28
22	66-22	66-22	66-20	66-20
25	66-20	66-22	66-20	66-22
26				67-00**N**
27	66-20	66-21	66-18	66-18
28	66-18	66-18	66-13**L**	66-14

June 1986

Feb	Open	High	Low	Close
1	66-13	66-16	66-10	66-10
4				66-09**N**
5				66-14**N**
6	66-14	66-14	66-09	66-09
7				66-12**N**
8				66-19**N**
11				66-23**N**
12	66-26	66-29	66-25	66-29
13	66-30	67-01**H**	66-29	66-29
14				67-08**N**
15				66-28**N**
18	**HOLIDAY**			
19				66-29**N**
20	66-26	66-26	66-21	66-21
21	66-15	66-15	66-13	66-13
22	66-11	66-11	66-04	66-04
25	66-04	66-05	66-03**L**	66-05
26				66-15**N**
27				66-01**N**
28				65-29**N**

September 1986

Feb	Open	High	Low	Close
1	66-00	66-03	65-29	65-29
4				65-28**N**
5				66-01**N**
6	66-01	66-01	65-28	65-28
7				65-31**N**
8				66-06**N**
11				66-10**N**
12				66-16**N**
13	66-16	66-19**H**	66-15	66-15
14				66-26**N**
15				66-14**N**
18	**HOLIDAY**			
19				66-15**N**
20				66-07**N**
21	66-00	66-00	65-30	65-30
22				65-21**N**
25				65-22**N**
26				66-00**N**
27				65-18**N**
28	65-11	65-14	65-11**L**	65-14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR VOLUME OF SALES
REPORTED IN CONTRACTS

Feb	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
1	330	388	1**L**			30	35**H**	784
4	507	58						565
5	504	35**L**						539
6	604	380		2	1**L**	10	30	1,027
7	748	335		5				1,088
8	781	151	9		1			942
11	356	144						500
12	181	40	15	19**H**	6	3		264
13	984**H**	334				21	20	1,359
14	389	210						599
15	294	113						407
18	**HOLIDAY**							
19	113**L**	99	1					213**L**
20	263	302	3	12	1	11		592
21	567	497	53		5	21	20	1,163
22	523	312	56	2	5	2**L**		900
25	937	616**H**	12	2	13**H**	81**H**		1,661**H**
26	359	279	11					649
27	726	519	73**H**		10			1,328
28	254	394	3	1**L**	2		1**L**	655
TOTAL	9,420	5,206	237	43	44	179	106	15,235

GNMA CDR OPEN CONTRACTS
REPORTED IN CONTRACTS

Feb	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
1	4,271**H**	1,463	210**L**	288	396	559**H**	55**L**	7,242**H**
4	4,247	1,440	210	288	396	559	55	7,195
5	4,123	1,443	210	288	396	559	55	7,074
6	4,094	1,298	210	289**H**	397	549	62	6,899
7	4,028	1,210	210	284	397	549	62	6,740
8	3,892	1,231	211	284	398**H**	549	62	6,627
11	3,703	1,114**L**	211	284	398	549	62	6,321
12	3,675	1,114	219	276	398	552	62	6,296
13	3,192	1,273	219	276	398	552	82	5,992
14	2,848	1,218	219	276	398	552	82	5,593
15	2,849	1,228	219	276	398	552	82	5,604
18	**HOLIDAY**							
19	2,829	1,277	220	276	398	552	32	5,634
20	2,850	1,331	220	278	398	543**L**	82	5,702
21	2,640	1,413	217	278	393	543	102	5,586
22	2,537	1,417	216	276	393	543	102	5,484
25	2,498	1,611	214	274	391	549	102	5,639
26	2,360	1,599	225	274	391	549	102	5,500
27	2,065	1,777**H**	253	274	391	549	102	5,411
28	2,018**L**	1,771	254**H**	273**L**	390**L**	549	103**H**	5,358**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

March 1985

Mar	Open	High	Low	Close	
1	68-24	69-06	68-24**L**	69-04	
4	69-06	69-09	68-28	68-30	68-31
5	69-06	69-11	69-02	69-11	
6	69-14	69-16	69-06	69-06	69-07
7	69-04	69-06	69-01	69-06	
8	69-15	69-28	69-15	69-27	69-28
11	69-30	70-00**H**	69-25	69-31	
12	69-26	69-30	69-25	69-29	
13	69-20	69-28	69-20	69-20	69-21
14	69-20	69-21	69-18	69-20	
15	69-22	69-22	69-21	69-22	
18	69-18	69-18	69-10	69-11	69-10
19	69-04	69-11	69-04	69-08	69-09
20	69-12	69-15	68-28	68-28	
21					
22					
25					
26					
27					
28					
29					

June 1985

Mar	Open		High	Low	Close	
1	68-04	68-03	68-16	68-03**L**	68-15	68-14
4	68-14	68-13	68-18	68-04	68-06	68-07
5	68-11		68-20	68-09	68-19	68-20
6	68-21		68-25	68-13	68-14	
7	68-12		68-13	68-08	68-10	68-12
8	68-17		69-01	68-17	68-30	69-01
11	69-00		69-05	68-28	69-05	69-04
12	69-00		69-03	68-29	69-02	69-01
13	68-23		68-31	68-22	68-23	68-24
14	68-23		68-24	68-20	68-24	68-23
15	68-23	68-24	68-28	68-22	68-25	68-24
18	68-28		68-28	68-12	68-13	68-12
19	68-08		68-15	68-04	68-08	68-10
20	68-19		68-19	68-14	68-15	68-16
21	68-17		68-21	68-14	68-16	68-17
22	68-13	68-12	68-15	68-11	68-13	
25	68-08		68-20	68-08	68-20	68-19
26	68-27	68-28	69-00	68-24	68-31	69-00
27	68-21	68-23	68-27	68-20	68-21	
28	68-16		68-30	68-16	68-26	68-25
29	68-30		69-08**H**	68-26	69-00	

September 1985

Mar	Open	High	Low	Close	
1	67-14	67-24	67-13	67-24	
4	67-23	67-25	67-13	67-17	
5	67-22	67-28	67-17	67-28	
6	68-00	68-01	67-23	67-23	
7	67-19	67-20	67-16	67-19	
8	67-24	68-08	67-24	68-08	
11	68-08	68-12	68-06	68-11	
12				68-08**N**	
13	68-02	68-07	67-30	67-31	
14	67-28	67-30	67-25	67-29	
15	68-01	68-01	67-29	67-30	
18	67-29	67-29	67-18	67-19	
19	67-16	67-18	67-11**L**	67-16	
20	67-25	67-25	67-21	67-22	
21	67-25	67-27	67-21	67-23	
22	67-20	67-21	67-19	67-20	67-21
25	67-18	67-28	67-18	67-28	
26	68-00	68-08	68-00	68-08	
27	68-00	68-04	67-30	67-31	
28				68-04**N**	
29	68-07	68-17**H**	68-06	68-10	

December 1985

Mar	Open	High	Low	Close
1				67-05**N**
4	67-04	67-06	66-28**L**	66-30
5	67-02	67-09	67-00	67-09
6				67-04**N**
7	67-00	67-01	66-30	66-31
8				67-20**N**
11	67-20	67-24**H**	67-18	67-22
12	67-14	67-20	67-14	67-20
13				67-09**N**
14				67-07**N**
15	67-11	67-11	67-06	67-07
18	67-00	67-00	66-28	66-29
19				66-26**N**
20				67-00**N**
21	67-05	67-05	67-01	67-01
22	66-30	67-00	66-30	66-31
25				67-07**N**
26				67-19**N**
27	67-11	67-16	67-11	67-11
28	67-11	67-17	67-11	67-16
29				67-22**N**

March 1986

Mar	Open	High	Low	Close
1				66-19**N**
4	66-18	66-20	66-10**L**	66-12
5				66-23**N**
6				66-18**N**
7	66-14	66-15	66-12	66-13
8				67-02**N**
11	67-01	67-06	67-00	67-03
12	66-28	67-01	66-28	67-00
13	66-30	66-30	66-20	66-21
14				66-19**N**
15				66-19**N**
18				66-09**N**
19				66-06**N**
20				66-12**N**
21				66-13**N**
22				66-12**N**
25				66-20**N**
26	66-23	67-00	66-23	67-00
27	66-24	66-30	65-24	66-25
28				66-31**N**
29	67-09	67-09**H**	67-05	67-05

June 1986

Mar	Open	High	Low	Close
1				66-02**N**
4				65-27**N**
5				66-06**N**
6				66-01**N**
7				65-28**N**
8				66-17**N**
11	66-17	66-21**H**	66-15	66-18
12	66-08	66-16	66-08	66-15
13	66-05	66-13	66-03**L**	66-04
14				66-02**N**
15				66-02**N**
18				65-24**N**
19				65-21**N**
20				65-27**N**
21				65-28**N**
22				65-28**N**
25				66-04**N**
26				66-16**N**
27	66-09	66-15	66-09	66-10
28	66-11	66-17	66-11	66-16
29				66-22**N**

September 1986

Mar	Open	High	Low	Close
1				65-19**N**
4				65-12**N**
5				65-23**N**
6				65-18**N**
7				65-13**N**
8				66-02**N**
11				66-03**N**
12				66-00**N**
13				65-21**N**
14				65-19**N**
15				65-19**N**
18				65-08**N**
19	65-08	65-08**H**	65-00**L**	65-05
20				65-11**N**
21				65-12**N**
22				65-13**N**
25				65-21**N**
26				66-01**N**
27				65-27**N**
28				66-02**N**
29				66-08**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR VOLUME OF SALES
REPORTED IN CONTRACTS

Mar	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
1	284**H**	674**H**	16					974**H**
4	22	165	16	1**L**	1**L**			205
5	17	162	13	1				193
6	268	369	14					651
7	134	394	56**H**	18	18			620
8	94	424	27					545
11	110	305	27	51**H**	72**H**	2		567
12	5**L**	67		5	5	3		85
13	26	85	7		5	10**H**		133
14	173	208	5					386
15	20	170	1**L**	2				193
18	59	276	28	1				364
19	72	380	5				3**H**	460
20	94	226	11					331
21		157	4	2				163
22		75	4	2				81
25		63**L**	9					72**L**
26		203	6		2			211
27		316	39	3	5	10		373
28		137		1		1**L**		139
29		402	11		10			423
TOTAL	1,378	5,258	299	87	118	26	3	7,169

GNMA CDR OPEN CONTRACTS
REPORTED IN CONTRACTS

Mar	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
1	1,989**H**	1,817	267	273**H**	390	549**L**	103**L**	5,388
4	1,979	1,826	282	272	390	549	103	5,401**H**
5	1,976	1,827	280	271	390	549	103	5,396
6	1,826	1,787**L**	293**H**	271	390	549	103	5,219
7	1,714	1,924	257	271	400**H**	549	103	5,218
8	1,653	1,932**H**	255	271	400	549	103	5,163
11	1,551	1,911	243	236	390	549	103	4,983
12	1,556	1,880	243	236	390	552	103	4,960
13	1,559	1,869	238**L**	236	390	557**H**	103	4,952
14	1,541	1,873	238	236	390	557	103	4,938
15	1,533	1,845	238	236	390	557	103	4,902
18	1,493	1,871	245	235**L**	390	557	103	4,894
19	1,458	1,929	247	235	390	557	106**H**	4,922
20	1,392**L**	1,863	246	235	390	557	106	4,789
21	1,392	1,840	244	235	390	557	106	4,764
22	1,392	1,849	242	235	390	557	106	4,771
25	1,392	1,838	245	235	390	557	106	4,763
26	1,392	1,848	245	235	388	557	106	4,771
27	1,392	1,917	264	235	388	552	106	4,854
28		1,928	264	235	388	551	106	3,472
29		1,878	261	235	379**L**	551	106	3,410**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

June 1985

Apr	Open		High	Low	Close	
1	68-28		69-12	68-27L	69-10	69-09
2	69-03		69-09	69-03	69-06	
3	69-09		69-10	69-03	69-04	69-06
4	69-06		69-06	68-29	69-00	69-01
5	HOLIDAY					
8	68-31		69-11	68-31	69-02	
9	69-02		69-11	69-00	69-09	69-11
10	69-12	69-13	69-23	69-12	69-17	
11	69-24		69-29	69-21	69-24	69-25
12	69-27		69-27	69-19	69-20	
15	69-25	69-26	69-26	69-18	69-22	69-23
16	69-26		69-29	69-21	69-29	
17	69-25		69-30	69-22	69-29	
18	70-06		70-10H	70-03	70-09	70-05
19	70-04		70-10	70-02	70-03	
22	70-08		70-09	70-05	70-09	70-08
23	70-07		70-08	69-30	70-05	70-03
24	70-02	70-03	70-04	69-30	70-01	
25	69-28		69-30	69-23	69-26	
26	69-21		70-02	69-21	69-28	69-27
29	69-20		69-27	69-19	69-23	
30	69-25		69-31	69-22	69-23	

September 1985

Apr	Open		High	Low	Close	
1	68-14		68-20	68-14	68-18	
2	68-14		68-17	68-14	68-15	
3	68-16		68-17	68-14	68-14	
4	68-10		68-10	68-06L	68-10	
5	HOLIDAY					
8					68-11N	
9	68-16		68-20	68-16	68-19	
10	68-24		68-31	68-24	68-26	
11	68-31		69-03	68-31	69-01	
12	69-02		69-02	68-28	68-28	
15	68-25		68-31	68-25	68-31	
16	69-02	69-03	69-06	68-30	69-06	
17	69-05		69-08	69-00	69-07	
18	69-14		69-19H	69-14	69-16	
19	69-12		69-13	69-12	69-12	
22	69-16		69-18	69-15	69-17	
23	69-08		69-13	69-08	69-12	69-13
24	69-08		69-13	69-08	69-11	
25	69-02		69-08	69-01	69-03	
26	68-29		69-10	68-28	69-05	
29	69-00		69-04	69-00	69-01	
30	69-04		69-06	69-00	69-00	

December 1985

Apr	Open	High	Low	Close
1				67-30N
2				67-27N
3				67-26N
4	67-18	67-23	67-18L	67-22
5	HOLIDAY			
8	68-00	68-00	67-23	67-23
9				67-31N
10				68-06N
11				68-13N
12				68-08N
15	68-11	68-11	68-11	68-11
16	68-18	68-18H	68-18	68-18
17				68-19N
18				68-28N
19				68-24N
22				68-29N
23				68-25N
24				68-23N
25	68-15	68-15	68-15	68-15
26				68-17N
29				68-13N
30				68-12N

March 1986

Apr	Open	High	Low	Close
1	67-15	67-15	67-13	67-13
2	67-10	67-10	67-09L	67-09
3				67-08N
4				
5	HOLIDAY			
8				67-05N
9	67-15	67-15	67-13	67-13
10				67-20N
11				67-27N
12				67-22N
15				67-25N
16				68-00N
17	67-29	68-01H	67-26	68-01
18				68-10N
19				68-06N
22				68-11N
23				68-07N
24				68-05N
25				67-29N
26				67-31N
29				67-27N
30				67-26N

June 1986

Apr	Open	High	Low	Close
1				66-30N
2	66-25	66-25	66-25L	66-25
3				66-24N
4				66-20N
5	HOLIDAY			
8				66-21N
9				66-29N
10				67-04N
11				67-11N
12				67-06N
15				67-09N
16				67-16N
17				67-17N
18	67-26	67-28H	67-24	67-26
19				67-22N
22				67-27N
23				67-23N
24				67-21N
25				67-13N
26				67-15N
29	67-04	67-14	67-04	67-11
30				67-11N

September 1986

Apr	Open	High	Low	Close
1				66-16N
2	66-12	66-12	66-10L	66-11
3				66-10N
4				66-06N
5	HOLIDAY			
8				66-07N
9				66-15N
10				66-22N
11	67-00	67-00H	66-29	66-29
12	67-00	67-00	66-24	66-24
15				66-27N
16				67-02N
17				67-03N
18				67-12N
19				67-08N
22				67-13N
23				67-09N
24				67-07N
25				67-00N
26				67-01N
29				66-29N
30	67-00	67-00	66-28	66-29

GNMA CDR VOLUME OF SALES

REPORTED IN CONTRACTS

Apr	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
1	725H	9		5H			739H
2	115	4		2	1L	2	124
3	88	1L					89
4	285	10	3				298
5	HOLIDAY						
8	95		2				97
9	41	1		3			45
10	247	7					254
11	219	41H				10H	270
12	266	2				1L	269
15	40L	3	1L				44L
16	183	12	4H				199
17	167	18		1L			186
18	716	15			6		737
19	231	4					235
22	137	3					140
23	488	3					491
24	95	1					96
25	97	7	2				106
26	72	7					79
29	113	25			10H		148
30	217	29				10	256
TOTAL	4,637	202	12	11	17	23	4,902

GNMA CDR OPEN CONTRACTS

REPORTED IN CONTRACTS

Apr	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
1	1,978L	269L	235H	374H	551L	106H	3,513
2	1,982	269	235	372L	552	104	3,514
3	2,001	270	235	372	552	104	3,534
4	2,169	275	235		552	104	3,335L
5	HOLIDAY						
8	2,155	275	235	372	552	104	3,693
9	2,157	276	235	372	552	104	3,696
10	2,157	273	235	372	552	104	3,693
11	2,172	296	235	372	552	94	3,721
12	2,200	296	235	372	552	94	3,749
15	2,207	297	235	372	552	94	3,757
16	2,221	297	232L	372	552	93	3,767
17	2,256	288	232	373	552	93	3,794
18	2,535	288	232	373	554	93	4,075
19	2,539	288	232	373	554	93	4,079
22	2,609	285	232	373	554	93	4,146
23	2,676H	283	232	373	554	93	4,211H
24	2,635	283	232	373	554	93	4,170
25	2,558	285	232	373	554	93	4,095
26	2,543	285	232	373	554	93	4,080
29	2,528	293	232	373	564H	93	4,083
30	2,532	313H	232	373	564	83L	4,097

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

June 1985

May	Open		High	Low	Close	
1	69-22		70-02	69-21**L**	70-00	
2	69-29		70-06	69-27	70-06	
3	70-10		70-17	70-07	70-08	
6	70-11		70-15	70-08	70-14	70-15
7	70-16		70-20	70-12	70-15	70-16
8	70-13		70-16	70-12	70-13	70-14
9	70-19		70-25	70-14	70-23	
10	71-04		71-08	70-26	71-00	70-31
13	71-00		71-03	70-27	71-00	
14	71-00		71-17	71-00	71-12	71-11
15	71-15		71-20	71-08	71-09	71-08
16	71-07		71-25	71-07	71-23	71-25
17	71-23		71-23	71-19	71-21	
20	72-02	72-03	72-30	72-02	72-20	72-22
21	72-15		72-26	72-14	72-26	72-22
22	72-23	72-22	72-26	72-18	72-18	72-19
23	72-18	72-17	72-19	72-14	72-17	72-19
24	72-20	72-19	72-26	72-18	72-26	
27	**HOLIDAY**					
28	72-31		73-19	72-31	73-15	
29	73-12		73-13	73-08	73-09	
30	73-12		73-23	73-05	73-22	73-23
31	73-19		74-06**H**	73-19	74-00	74-01

September 1985

May	Open		High	Low	Close	
1	69-03		69-10	69-03**L**	69-09	
2	69-11		69-15	69-11	69-15	
3	69-21		69-24	69-15	69-17	
6	69-19		69-23	69-18	69-22	69-23
7	69-25		69-28	69-21	69-23	
8	69-21		69-23	69-19	69-21	
9	69-21		70-00	69-21	69-30	
10	70-02		70-15	70-02	70-06	70-07
13	70-05		70-11	70-05	70-08	
14	70-08		70-23	70-08	70-20	70-19
15	70-23		70-28	70-16	70-16	
16	70-16		71-03	70-16	71-03	
17	70-31		70-31	70-28	70-28	
20	71-15		72-09	71-14	71-30	71-29
21	71-24		72-04	71-24	72-02	72-01
22	72-03		72-08	71-31	72-00	
23	71-31	72-01	72-05	71-31	72-03	72-05
24	72-04	72-05	72-12	72-03	72-12	72-11
27	**HOLIDAY**					
28	72-17		73-05	72-17	73-00	
29	72-29		73-00	72-24	72-26	
30	72-24		73-09	72-21	73-08	
31	73-04		73-23**H**	73-04	73-19	73-18

December 1985

May	Open		High	Low	Close	
1					68-21**N**	
2					68-27**N**	
3					68-29**N**	
6					69-02**N**	
7					69-03**N**	
8	69-03		69-03	69-01**L**	69-01	
9					69-10**N**	
10	69-16		69-26	69-16	69-18	69-19
13	69-21		69-21	69-21	69-21	
14	70-02		70-05	70-00	70-00	
15	70-10		70-11	69-30	69-30	
16	70-15		70-18	70-11	70-18	
17	70-14		70-14	70-10	70-10	
20	71-03		71-21	71-03	71-12	
21	71-12		71-15	71-12	71-15	
22					71-14**N**	
23					71-19**N**	
24	71-21		71-26	71-21	71-26	
27	**HOLIDAY**					
28	72-16		72-16	72-14	72-14	
29	72-08		72-12	72-07	72-07	
30	72-10		72-22	72-06	72-22	
31	73-00		73-03**H**	73-00	73-02	73-00

March 1986

May	Open	High	Low	Close
1				68-03**N**
2				68-09**N**
3				68-11**N**
6				68-16**N**
7				68-17**N**
8				68-15**N**
9	68-24	68-24	68-24**L**	68-24
10				69-01**N**
13				69-04**N**
14				69-15**N**
15				69-13**N**
16	69-28	70-02	69-26	70-02
17	69-30	69-30	69-26	69-26
20	71-00	71-02	70-24	70-28
21				70-31**N**
22	71-06	71-06	70-30	70-30
23	70-30	71-03	70-30	71-03
24				71-10**N**
27	**HOLIDAY**			
28				71-30**N**
29				71-23**N**
30				72-06**N**
31	72-07	72-20**H**	72-07	72-16

June 1986

May	Open	High	Low	Close
1				67-20**N**
2				67-26**N**
3	67-30	67-30	67-28**L**	67-28
6	68-00	68-01	68-00	68-01
7				68-02**N**
8	68-04	68-04	68-00	68-00
9				68-09**N**
10				68-18**N**
13				68-21**N**
14	69-01	69-05	69-00	69-00
15				68-31**N**
16	69-22	69-23	69-13	69-21
17	69-14	69-14	69-12	69-12
20	70-23	70-23	70-10	70-14
21				70-17**N**
22	70-27	70-27	70-16	70-16
23				70-21**N**
24				70-28**N**
27	**HOLIDAY**			
28				71-16**N**
29				71-09**N**
30				71-24**N**
31	71-30	72-06**H**	71-30	72-02

September 1986

May	Open	High	Low	Close
1	67-01	67-07	67-01**L**	67-06
2				67-12**N**
3				67-14**N**
6				67-20**N**
7				67-21**N**
8				67-19**N**
9	67-19	67-28	67-19	67-28
10				68-05**N**
13				68-08**N**
14				68-19**N**
15	68-23	68-31**H**	68-19	68-19
16				69-09**N**
17				69-00**N**
20				70-02**N**
21				70-05**N**
22				70-04**N**
23				70-09**N**
24				70-16**N**
27	**HOLIDAY**			
28				71-04**N**
29				70-29**N**
30				71-12**N**
31				71-22**N**

GNMA CDR VOLUME OF SALES

REPORTED IN CONTRACTS

May	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
1	104	8				3**L**	115**L**
2	297	4**L**					301
3	192	19			10**H**		221
6	149	44			10		203
7	281	68					349
8	229	149	10		1**L**		389
9	147	57		1**L**		3	208
10	258	57	1**L**				316
13	89	39	4				132
14	248	94	8		3		353
15	313	106	5			13**H**	437
16	264	177	20	5	6		472
17	397	393	25	7**H**	5		827
20	367	315	18	2	1		703
21	93	95	1				189
22	237	73		1	3		314
23	581**H**	425		1			1,007**H**
24	90	95	4				189
27	**HOLIDAY**						
28	256	224	11				491
29	350	483**H**	112**H**				945
30	352	438	10				800
31	74**L**	211	4	3	6		298
TOTAL	5,368	3,574	233	20	45	19	9,259

GNMA CDR OPEN CONTRACTS

REPORTED IN CONTRACTS

May	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
1	2,530	312**L**	232**L**	373	564**H**	86**L**	4,097**L**
2	2,585	314	232	373	564	86	4,154
3	2,608**H**	320	232	373	554	86	4,173
6	2,567	340	232	373	544	86	4,142
7	2,559	362	232	373	544	86	4,156
8	2,480	505	233	373	543	86	4,220
9	2,448	556	233	374**H**	543	88	4,242
10	2,435	595	233	374	543	88	4,268
13	2,406	605	232	374	543	88	4,248
14	2,369	675	235	374	542**L**	88	4,283
15	2,302	748	240	374	542	91**H**	4,297
16	2,281	831	240	369**L**	542	91	4,354
17	2,009	1,107	232	371	542	91	4,352
20	2,073	1,200	232	371	542	91	4,509
21	1,999	1,214	232	371	542	91	4,449
22	1,840	1,235	232	372	545	91	4,315
23	1,741	1,355	232	371	545	91	4,335
24	1,735	1,399	232	371	545	91	4,373
27	**HOLIDAY**						
28	1,651	1,471	242	371	545	91	4,371
29	1,566	1,536	322	371	545	91	4,431
30	1,369	1,807	325**H**	371	545	91	4,508
31	1,319**L**	1,876**H**	325	374	543	91	4,528**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

June 1985

Jun	Open		High	Low	Close	
3	74-23		75-20	74-23**L**	75-14	75-15
4	75-12		75-27	75-12	75-24	
5	76-09		77-04	76-09	76-25	76-24
6	76-05		76-29	76-05	76-27	
7	76-05		76-14	75-21	75-21	75-25
10	75-15		75-26	75-13	75-24	75-25
11	76-02		76-14	76-00	76-08	
12	76-12		76-16	75-26	76-01	76-03
13	75-26		75-26	75-22	75-22	
14	76-24		76-24	76-18	76-23	
17	77-00		77-00	76-24	76-25	
18	76-28		77-10**H**	76-28	77-07	
19	77-06		77-06	76-28	76-28	
20						
21						
24						
25						
26						
27						
28						

September 1985

Jun	Open		High	Low	Close	
3	73-26	73-25	75-08	73-25**L**	74-28	74-31
4	74-30		75-10	74-24	75-06	
5	75-24	75-26	76-16	75-24	76-08	76-07
6	75-21		76-11	75-21	76-08	76-07
7	75-16		75-27	74-30	75-00	75-02
10	74-31	74-22	75-07	74-22	75-05	
11	75-14		75-28	75-08	75-20	
12	75-30		75-30	75-08	75-12	75-15
13	75-02		75-16	75-00	75-02	75-03
14	75-22		76-08	75-22	76-04	76-03
17	76-13		76-16	76-03	76-05	
18	76-14		76-24**H**	76-06	76-21	76-20
19	76-17		76-17	75-24	75-30	75-24
20	75-22		76-02	75-07	75-16	75-14
21	75-06		75-06	74-21	75-02	75-04
24	74-19	74-18	75-00	74-18	74-27	74-25
25	74-11	74-12	74-28	74-11	74-21	74-18
26	74-23	74-22	74-29	74-17	74-18	74-17
27	74-30		75-16	74-29	75-12	75-10
28	75-25		75-26	75-16	75-23	75-24

December 1985

Jun	Open		High	Low	Close	
3	73-09		74-18	73-09**L**	74-12	
4	74-20		74-22	74-12	74-20	74-21
5	75-17		75-25	75-17	75-23	75-21
6	75-04	75-02	75-22	75-02	75-20	
7	74-23	74-24	75-06	74-15	74-15	
10	74-15		74-16	74-15	74-15	
11					74-30**N**	
12	75-02		75-02	74-24	74-24	
13	74-20		74-21	74-13	74-14	74-13
14	75-09		75-18	75-06	75-12	75-13
17	75-20		75-21	75-14	75-14	
18	75-17		75-29**H**	75-16	75-28	
19	75-25		75-25	75-03	75-06	75-03
20	75-08		75-10	74-18	74-24	
21	74-06		74-11	74-00	74-11	
24	73-28		74-08	73-28	74-02	
25	73-22		74-03	73-22	73-29	73-26
26	73-31		74-02	73-25	73-26	73-25
27	74-05		74-19	74-05	74-18	74-15
28	74-24		74-30	74-24	74-28	

March 1986

Jun	Open		High	Low	Close	
3	74-06		74-06	73-26	73-28	
4					74-04**N**	
5					75-05**N**	
6	75-04		75-04	75-03	75-03	
7	74-16		74-16	73-30	73-30	
10					73-29**N**	
11					74-12**N**	
12					74-06**N**	
13					73-27**N**	
14					74-26**N**	
17	75-06		75-06	74-28	74-28	
18	75-06		75-10**H**	75-06	75-10	
19	74-22		74-22	74-17	74-17	
20					74-06**N**	
21	73-20		73-25	73-17	73-25	
24					73-16**N**	
25	73-15		73-16	73-08	73-11	73-08
26	73-07		73-15	73-06**L**	73-07	73-06
27	73-18		73-28	73-18	73-26	73-28
28	74-06		74-09	74-05	74-09	

June 1986

Jun	Open		High	Low	Close	
3	72-29		73-26	72-28	73-14	
4					73-22**N**	
5	74-23		74-23**H**	74-23	74-23	
6	74-12		74-[illegible]	74-12	74-20	
7	74-05		74-05	73-15	73-15	
10					73-14**N**	
11					73-29**N**	
12					73-23**N**	
13					73-12**N**	
14	73-31		74-11	73-31	74-11	
17					74-13**N**	
18					74-27**N**	
19					74-02**N**	
20					73-23**N**	
21	73-07		73-10	73-03	73-10	
24					73-01**N**	
25					72-27**N**	
26	72-23		72-23	72-22**L**	72-23	72-22
27	73-11		73-12	73-11	73-11	73-12
28	73-24		73-25	73-22	73-25	

September 1986

Jun	Open		High	Low	Close	
3					73-02**N**	
4					73-10**N**	
5					74-11**N**	
6					74-08**N**	
7					73-03**N**	
10					73-02**N**	
11					73-17**N**	
12					73-11**N**	
13					73-00**N**	
14					73-31**N**	
17	74-01		74-01**H**	74-01	74-01	
18					74-15**N**	
19					73-22**N**	
20	73-24		73-24	73-11	73-11	
21					72-30**N**	
24	72-23		72-23	72-21	72-21	
25	72-08		72-15	72-08**L**	72-15	
26					72-10**N**	
27					73-00**N**	
28					73-13**N**	

GNMA CDR VOLUME OF SALES

REPORTED IN CONTRACTS

Jun	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
3	45	227	5	1**L**	9		287
4	350**H**	367	6				723
5	125	185	7		1**L**		318
6	319	284	262**H**	2	3		870**H**
7	152	391	15	3	3		564
10	151	254	51				456
11	51	697**H**					748
12	78	67**L**	67				212
13	16	183	3**L**				202
14	202	205	117		1		525
17	43	153	18	10		2	226
18	165	197	173	13			548
19	5**L**	193	24	1			223
20		152	18			1**L**	171
21		192	21	2	4		219
24		202	18			4**H**	224
25		155	15	2		1	173
26		182	98	60**H**	2		342
27		185	100	1	10**H**		296
28		154	4	1	10		169**L**
TOTAL	1,702	4,625	1,022	96	43	8	7,496

GNMA CDR OPEN CONTRACTS

REPORTED IN CONTRACTS

Jun	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
3	1,288**H**	1,870	326**L**	375**H**	546**H**	91**L**	4,496
4	1,085	1,988	326	375	546	91	4,411
5	1,015	2,024**H**	330	375	545	91	4,380
6	1,025	1,967	504	375	543	91	4,505**H**
7	963	1,905	508	374	546	91	4,387
10	910	1,839	557	374	546	91	4,317
11	886	1,344	557	374	546	91	3,798
12	886	1,342	606	374	546	91	3,845
13	885	1,369	607	374	546	91	3,872
14	880	1,379	715	374	545	91	3,984
17	849	1,390	725	374	545	93	3,976
18	888	1,425	891	364	545	93	4,206
19	845	1,468	890	363	545	93	4,204
20	840	840**L**	1,472**H**	363	545	94**H**	4,154
21	831**L**	1,445	881	362**L**	542	94	4,155
24	831	1,330	878	362	542	93	4,036
25	831	1,300	871	362	542	94	4,000
26	831	1,189	917	362	542	94	3,935
27		1,133	993	362	532**L**	94	3,114**L**
28		1,128	993	362	542	94	3,119

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

September 1985

Jul	Open		High	Low	Close	
1	76-03	76-05	76-05	75-23	75-30	76-02**B**
2	75-22		76-00	75-22	75-28	
3	76-06		76-06	75-23	75-26	75-27
4	**HOLIDAY**					
5	77-00		77-24	76-25	77-24	
8	77-17	77-20	77-24	77-08	77-12	77-13
9	77-01		77-23	77-00	77-13	77-12
10	77-19		77-26**H**	77-00	77-01	
11	76-29	76-30	76-30	76-15	76-17	76-18
12	76-19		76-26	76-09	76-24	76-22
15	76-19		77-00	76-17	76-30	76-25
16	77-00		77-02	76-25	77-00	77-01
17	77-06		77-12	77-01	77-12	
18	77-11		77-11	76-08	76-10	76-08
19	76-17	76-18	76-18	75-21	75-21	
22	75-11		75-24	75-04	75-17	
23	75-09	75-10	75-19	75-09	75-19	
24	75-24	75-20	75-26	75-00	76-01	
25	74-30		75-00	74-21	74-28	
26	74-17		74-25	74-17	74-25	74-23
29	74-16		74-17	73-09	73-20	73-22**B**
30	73-19		73-26	73-08**L**	73-19	
31	73-23		74-04	73-18	74-04	

December 1985

Jul	Open		High	Low	Close	
1	75-08		75-08	74-29	75-03	75-07
2	75-00		75-03	74-31	75-00	
3	75-07		75-07	74-27	74-30	74-31
4	**HOLIDAY**					
5	76-05		76-28**H**	76-00	76-28	
8	76-21		76-28	76-13	76-16	
9	76-06		76-26	76-06	76-16	
10	76-24		76-27	76-04	76-05	76-04
11	75-28		75-29	75-20	75-22	
12	75-17		75-30	75-15	75-28	75-26
15	75-24		76-06	75-24	76-04	75-31
16	76-06		76-06	75-30	76-04	76-05
17	76-15		76-16	76-06	76-16	
18	76-10		76-11	75-12	75-14	
19	75-15		75-20	74-28	74-28	
22	74-12		74-27	74-12	74-23	
23	74-17	74-16	74-25	74-15	74-24	
24	74-29		74-31	74-08	74-08**A**	
25	74-08		74-08	74-00	74-04	
26	73-28		74-01	73-27	74-01	73-31
29	73-24		73-24	72-21	73-00	
30	73-05		73-05	72-20**L**	72-29	
31	72-31		73-14	72-28	73-14	

March 1986

Jul	Open		High	Low	Close	
1	74-21		74-21	74-12	74-20	
2					74-13**N**	
3					74-11**N**	
4	**HOLIDAY**					
5	75-12		76-08**H**	75-12	76-08	
8					75-28**N**	
9	75-16		76-05	75-16	75-28	
10	76-01		76-01	75-16	75-17	75-16
11					75-02**N**	
12					75-07**N**	
15	75-16		75-16	75-11	75-14	75-11
16					75-16**N**	
17	75-26		75-26	75-18	75-26	
18	75-08		75-08	74-22	74-23	
19	74-10		74-14	74-05	74-05	
22	74-02		74-02	73-27	74-00	
23	74-06		74-06	73-25	74-02	
24					73-18**N**	
25					73-14**N**	
26					73-09**N**	
29	73-02		73-02	71-28**L**	72-10	
30					72-07**N**	
31					72-24**N**	

June 1986

Jul	Open	High	Low	Close	
1	73-27	74-04	73-27	74-04	
2				73-29**N**	
3	74-03	74-03	73-26	73-28	73-29
4	**HOLIDAY**				
5				75-25**N**	
8	75-16	75-16	75-10	75-13	
9	75-12	75-12	75-12	75-12	
10	75-17	75-17**H**	75-00	75-01	75-00
11	74-21	74-21	74-17	74-18	
12	74-13	74-26	74-11	74-24	74-22
15	74-18	74-28	74-18	74-28	74-27
16	75-02	75-02	74-26	75-00	75-01
17	75-08	75-11	75-01	75-11	
18	75-05	75-05	74-08	74-08	
19	73-27	73-29	73-22	73-22	
22	73-06	73-20	73-06	73-17	
23	73-16	73-19	73-11	73-19	
24	73-15	73-15	73-02	73-02	
25				72-30**N**	
26				72-25**N**	
29	72-20	72-20	71-10**L**	71-24	
30	71-29	71-29	71-15	71-21	
31	72-02	72-06	72-02	72-06	

September 1986

Jul	Open	High	Low	Close
1		73-24		73-24**N**
2				73-17**N**
3				73-16**N**
4	**HOLIDAY**			
5				75-13**N**
8	75-02	75-02**H**	74-25	75-00
9	74-18	74-31	74-18	74-31
10	75-00	75-00	74-19	74-19
11				74-05**N**
12				74-09**N**
15	74-13	74-14	74-13	74-14
16				74-18**N**
17				74-26**N**
18				73-18**N**
19	73-08	73-08	73-04	73-04
22	72-29	72-29	72-29	72-29
23				73-00**N**
24	73-00	73-00	72-15	72-15
25				72-11**N**
26				72-06**N**
29	70-23	71-05	70-23**L**	71-05
30				71-02**N**
31				71-19**N**

GNMA CDR VOLUME OF SALES

REPORTED IN CONTRACTS

Jul	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
1	161	10	1**L**	2		174
2	121	10				131
3	21**L**	2**L**		1**L**		24**L**
4	**HOLIDAY**					
5	100	25	26			151
8	65	4		5	6	80
9	414	294	1	1	2	712
10	189	52	20	18	1**L**	280
11	175	34		1		210
12	177	3		6		186
15	169	166	3	11	2	351
16	41	429		5		475
17	83	93	88	10		274
18	145	550**H**	100**H**	4		799
19	154	10	6	7	1	178
22	104	30	1	12	2	149
23	71	45	1	2		119
24	253	148		1	100**H**	502
25	49	44				93
26	44	65				109
29	551**H**	285	9	34**H**	1	880**H**
30	257	99		1		357
31	169	143		3		315
TOTAL	3,513	2,541	256	124	115	6,549

GNMA CDR OPEN CONTRACTS

REPORTED IN CONTRACTS

Jul	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
1	1,064	997**L**	361	542	94**L**	3,058**L**
2	1,079	1,001	361	542	94	3,077
3	1,073	1,001	361	543	94	3,072
4	**HOLIDAY**					
5	1,063	1,002	361	543	94	3,063
8	1,061	1,000	361	544**H**	99	3,065
9	1,118	1,280	360**L**	544	98	3,400
10	1,086	1,286	371	543	99	3,385
11	1,137	1,307	371	543	99	3,457
12	1,065	1,304	371	543	99	3,382
15	1,082	1,400	374	541	100**H**	3,497
16	1,093	1,817	374	540	100	3,924
17	1,109	1,732	429	540	100	3,910
18	1,113	2,108	479**H**	539	100	4,339
19	1,085	2,107	479	543	100	4,314
22	1,126	2,120	478	533	100	4,357
23	1,128	2,137	477	533	100	4,375
24	1,203**H**	2,212	477	534	100	4,526
25	1,189	2,201	477	534	100	4,501
26	1,190	2,208	477	534	100	4,509
29	1,158	2,310	475	521**L**	100	4,564**H**
30	1,006	2,349	475	521	100	4,451
31	965**L**	2,402**H**	475	523	100	4,465

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

September 1985

Aug	Open		High	Low	Close	
1	74-09	74-08	74-29	74-08	74-27	74-29
2	74-11		74-12	74-00	74-03	74-00**A**
5	73-27	73-20	74-10	73-20**L**	74-08	74-10
6	74-17	74-19	74-20	74-08	74-10	
7	74-09	74-08	74-23	74-06	74-20	
8	74-22		75-15	74-21	75-09	
9	75-00	75-02	75-16	75-00	75-10	
12	75-25		75-25	75-01	75-06	
13	74-25		74-30	74-16	74-24	74-26
14	74-20		75-12	74-20	75-10	
15	75-17		75-23	75-05	75-11	
16	74-23		76-00	74-23	75-29	76-00
19	76-14		76-14	76-04	76-10	
20	76-03		76-18	75-29	76-18	
21	76-18		76-29	76-17	76-29	
22	76-29		77-13	76-29	77-00	
23	77-00		77-05	76-25	77-01	77-00
26	76-19		76-24	76-17	76-23	
27	77-03		77-07	77-02	77-05	77-06
28	77-08		77-09	76-26	77-01	77-03
29	77-14	77-15	77-15**H**	77-00	77-03	77-00
30	76-26		76-26	76-01	76-15	76-16

December 1985

Aug	Open		High	Low	Close	
1	73-24		74-07	73-23	74-07	
2	73-24		73-24	73-11	73-14	73-11
5	73-01		73-22	73-01**L**	73-20	73-22
6	74-00		74-01	73-22	73-22	
7	73-20		74-03	73-19	74-00	
8	74-10		74-26	74-09	74-21	
9	74-15		74-28	74-13	74-23	
12	75-04		75-04	74-15	74-19	
13	74-08		74-09	73-28	74-03	74-02
14	73-30		74-21	73-30	74-19	
15	74-27		74-30	74-12	74-19	74-18
16	74-05		75-07	74-05	75-07	
19	75-21		75-21	75-10	75-17	
20	75-11		75-25	75-04	75-24	75-25
21	75-26		76-04	75-24	76-04	
22	76-05	76-06	76-21	76-05	76-07	
23	76-08		76-12	76-00	76-07	
26	75-29	75-30	75-31	75-23	75-30	75-29
27	75-29		76-14	75-29	76-12	76-13
28	76-15		76-16	76-01	76-10	
29	76-23		76-24**H**	76-10	76-13	76-10
30	76-03	76-02	76-04	75-08	75-21	75-22

March 1986

Aug	Open		High	Low	Close	
1					73-17**N**	
2					72-22**N**	
5					72-31**N**	
6	73-08		73-10	72-31	72-31	
7	72-26		73-12	72-26**L**	73-09	
8	73-25		74-03	73-18	73-30	
9	74-00		74-02	73-29	74-00	
12					73-28**N**	
13					73-11**N**	
14	73-29		73-30	73-24	73-30	
15	73-30		74-00	73-23	73-29	
16	73-23		74-16	73-23	74-16	
19					74-27**N**	
20	74-16		75-03	74-15	75-03	
21					75-14**N**	
22					75-17**N**	
23	75-17		75-17	75-17	75-17	
26	75-06		75-09	75-05	75-08	
27	75-15		75-23	75-15	75-21	
28					75-18**N**	
29	75-24		75-25**H**	75-16	75-19	75-16
30					74-28**N**	

June 1986

Aug	Open		High	Low	Close	
1					72-31**N**	
2					72-04**N**	
5	71-23		72-14	71-23**L**	72-12	72-14
6	72-22		72-22	72-13	72-13	
7	72-12		72-25	72-12	72-22	
8	72-27		73-15	72-27	73-11	
9	73-07		73-19	73-07	73-13	
12					73-09**N**	
13					72-25**N**	
14					73-11**N**	
15					73-10**N**	
16					73-29**N**	
19					74-08**N**	
20	73-30		74-14	73-28	74-14	
21	74-21		74-25	74-21	74-25	
22	74-31		74-31	74-28	74-28	
23	75-00		75-00	74-23	74-28	
26					74-19**N**	
27					75-00**N**	
28					74-28**N**	
29	75-02		75-02**H**	74-26	74-29	74-26
30					74-06**N**	

September 1986

Aug	Open		High	Low	Close	
1					72-12**N**	
2					71-18**N**	
5	71-09		71-26	71-09**L**	71-26	
6	72-05		72-05	71-26	71-26	
7					72-03**N**	
8	72-21		72-26	72-21	72-26	
9	72-25		72-28	72-25	72-28	
12					72-24**N**	
13					72-07**N**	
14					72-26**N**	
15	73-02		73-02	72-25	72-25	
16					73-12**N**	
19	73-16		73-20	73-16	73-20	
20	73-12		73-28	73-12	73-28	
21	73-28		74-07	73-25	74-07	
22	74-16		74-16**H**	74-10	74-10	
23					74-10**N**	
26					74-01**N**	
27					74-14**N**	
28					74-10**N**	
29					74-10**N**	
30					73-20**N**	

GNMA CDR VOLUME OF SALES
REPORTED IN CONTRACTS

Aug	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
1	105	86				191
2	94	70				164
5	96	32		1**L**	1**L**	130
6	32	55	20	3	1	111
7	69	72	4	1		146
8	74	26	1**L**	1	2	104
9	157	96	1	3	2	259
12	45	22**L**				67
13	68	72				140
14	71	60	1			132
15	44	120	4		1	169
16	108	128	13			249
19	83	83			1	167
20	126	166	7	3	1	303
21	75	55		1	3**H**	134
22	55	91		1	1	148
23	26	26	3	3		58**L**
26	60	43	21			124
27	80	174	93**H**			347
28	17**L**	74				91
29	248**H**	240**H**	41	10**H**		539**H**
30	39	53				92
TOTAL	1,772	1,844	209	27	13	3,865

GNMA CDR OPEN CONTRACTS
REPORTED IN CONTRACTS

Aug	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
1	927**H**	2,395	475**L**	523	100	4,420
2	877	2,387	475	523	100	4,362
5	850	2,376	475	523	99	4,323
6	836	2,368	484	524**H**	98	4,310
7	813	2,344	484	523	98	4,262
8	810	2,345	484	523	97**L**	4,259
9	753	2,302	484	521	98	4,158
12	741	2,299	484	521	98	4,143
13	722	2,301	484	521	98	4,126
14	725	2,305	484	521	98	4,133
15	717	2,275**L**	485	521	99	4,097**L**
16	724	2,318	490	521	99	4,152
19	733	2,363	490	521	100	4,207
20	817	2,472	495	522	100	4,406
21	839	2,467	495	523	102**H**	4,426
22	847	2,485	495	524	101	4,452**H**
23	672	2,502	495	521	101	4,291
26	663	2,512	516	521	101	4,313
27	701	2,478	603**H**	521	101	4,404
28	688	2,485	603	521	101	4,398
29	524	2,511	594	511**L**	101	4,241
30	517**L**	2,528**H**	594	511	101	4,251

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

September 1985

Sep	Open	High	Low	Close	
2	**HOLIDAY**				
3	76-10	76-23	76-10	76-23	
4				77-05**N**	
5	76-28	76-28	76-18	76-21	76-22
6	75-25	75-26	75-04**L**	75-11	75-10
9	75-16	75-23	75-08	75-09	
10	75-20	75-20	75-11	75-18	
11	75-17	75-19	75-08	75-18	
12	75-31	75-31	75-26	75-26	
13	76-00	77-02**H**	75-29	76-21	76-20
16	76-31	76-31	76-29	76-30	
17				76-12**N**	
18	76-18	76-18	76-06	76-10	
19	76-07	76-13	75-30	76-00	76-01
20					
23					
24					
25					
26					
27					
30					

December 1985

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	75-22	75-20	75-31	75-06	75-31	
4	76-13		76-19	76-01	76-13	
5	76-00		76-05	75-26	75-30	75-31
6	74-30	74-29	75-00	74-10**L**	74-19	74-18
9	74-13		74-31	74-13	74-14	74-15
10	74-20		74-26	74-15	74-26	
11	74-26		74-26	74-11	74-24	74-25
12	74-20		74-28	74-19	74-25	74-24
13	75-04		75-29	74-28	75-19	75-20
16	75-26		76-04	75-22	75-30	
17	76-04		76-04	75-12	75-12	
18	75-11		75-11	75-03	75-05	
19	75-00		75-12	75-00	75-08	
20	75-27		75-29	75-18	75-25	75-29
23	76-10		76-10	75-15	75-21	
24	75-14	75-13	76-04	75-13	76-04	
25	76-06		76-20	76-02	76-12	
26	76-28		76-28**H**	76-12	76-25	
27	76-10		76-21	76-06	76-09	
30	75-31		76-21	75-29	76-21	

March 1986

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3					75-06**N**	
4					75-20**N**	
5	75-11		75-11	75-01	75-04	75-05
6	73-30		73-30	73-20**L**	73-25	
9	73-25		74-05	73-21	73-21	
10	73-29	74-00	74-00	73-29	74-00	
11					73-30**N**	
12					74-00**N**	
13					74-27**N**	
16					75-05**N**	
17					74-19**N**	
18					74-12**N**	
19	74-14		74-19	74-11	74-15	
20					75-04**N**	
23	75-02		75-02	74-23	74-29	
24	75-04		75-10	75-03	75-10	
25	75-11		75-25	75-08	75-17	
26	75-24		75-28**H**	75-17	75-28	
27	75-14		75-26	75-10	75-12	
30	75-23		75-23	75-23	75-23	

June 1986

Sep	Open	High	Low	Close	
2	**HOLIDAY**				
3				74-16**N**	
4	74-20	74-30	74-20	74-30	
5				74-14**N**	
6	72-30	73-05	72-30**L**	73-03	
9	73-00	73-15	72-31	72-31	
10				73-10**N**	
11				73-08**N**	
12	73-13	73-13	73-09	73-12	73-09
13	74-11	74-11	74-03	74-04	
16	74-10	74-14	74-10	74-14	
17				73-27**N**	
18	73-24	73-24	73-17	73-20	
19	73-23	73-24	73-19	73-22	
20	74-05	74-12	74-02	74-12	
23	74-09	74-09	73-31	74-04	
24	73-29	74-16	73-28	74-16	
25	74-18	74-31	74-14	74-23	
26	75-06	75-06**H**	74-24	75-03	
27	74-26	74-26	74-17	74-18	
30				74-29**N**	

September 1986

Sep	Open	High	Low	Close
2	**HOLIDAY**			
3	73-18	73-30	73-18	73-30
4	74-04	74-12**H**	74-04	74-12
5				73-28**N**
6	72-28	72-28	72-17	72-17
9	72-15	72-25	72-13**L**	72-13
10	72-19	72-23	72-19	72-23
11	72-15	72-20	72-15	72-20
12				72-18**N**
13	72-24	73-13	72-24	73-13
16	73-22	73-23	73-22	73-23
17				73-04**N**
18				72-30**N**
19	72-24	73-00	72-24	73-00
20				73-16**N**
23	73-16	73-16	73-03	73-08
24	73-00	73-21	73-00	73-19
25	73-14	74-02	73-14	73-26
26	74-00	74-11	73-28	74-11
27	73-28	74-02	73-22	73-22
30				74-01**N**

GNMA CDR VOLUME OF SALES
REPORTED IN CONTRACTS

Sep	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
2	**HOLIDAY**					
3	25	94			1**L**	120
4		24		1**L**	1	26
5	2	107	32			141
6	17	357	35	1	2	412
9	8	84	1**L**	1	2	96
10	2	97	6		1	106
11	8	114			7	129
12	8	26		1		35
13	75	125		1	15	216
16	1**L**	80		1	3	85
17		13**L**				13**L**
18	12	24		2		38
19	535**H**	574**H**	3	2	2	1,116**H**
20		45		1		46
23		49	19	19	2	89
24		130	10	45**H**	16	201
25		58	6	7	25**H**	96
26		79	351**H**	11	2	443
27		59	6	1	14	80
30		46	2			48
TOTAL	693	2,185	471	94	93	3,536

GNMA CDR OPEN CONTRACTS
REPORTED IN CONTRACTS

Sep	85Sep	85Dec	86Mar	86Jun	86Sep	TOTAL
2	**HOLIDAY**					
3	509	2,561	594	511**L**	100**L**	4,275
4	508	2,555	594	511	101	4,269
5	506**L**	2,542	606	511	101	4,266
6	506	2,543	611**H**	511	102	4,273
9	506	2,524	611	511	104	4,256
10	506	2,512	605	511	105	4,239
11	506	2,507**L**	605	511	112	4,241
12	506	2,520	605	511	112	4,254
13	506	2,571	605	511	109	4,302
16	506	2,571	605	511	112	4,305
17	506	2,561	605	511	112	4,295
18	506	2,567	605	512	112	4,302
19	813**H**	2,925	605	512	113	4,968
20	813	2,940	605	512	113	4,983
23	813	2,942	588	512	111	4,966
24	813	2,934	587	512	112	4,958
25	813	2,952	582	517**H**	122	4,986**H**
26	813	2,930	568	512	121	4,944
27		2,939	559**L**	511	128**H**	4,137**L**
30		2,956**H**	561	511	128	4,156

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

December 1985

Oct	Open		High	Low	Close	
1	76-06		76-24	76-06	76-24	
2	76-28		77-05	76-12	76-12	
3	76-20		76-20	76-11	76-20	
4	77-00		77-00	76-12	76-18	
7	76-17	76-19	76-19	76-04**L**	76-11	
8	76-17		76-22	76-11	76-21	
9	76-27		76-27	76-12	76-15	
10	76-11	76-10	76-28	76-10	76-28	
11	77-05	77-06	77-06	76-25	76-28	76-29
14	77-00		77-05	77-00	77-04	77-05
15	77-05		77-10	77-04	77-10	
16	77-11		77-29	77-11	77-25	
17	77-31		78-13	77-29	78-13	
18	78-13		79-02	78-13	78-26	
21	78-26	78-25	78-26	78-20	78-22	
22	78-20		79-10	78-20	79-05	
23	78-31		79-05	78-26	79-05	
24	78-27		79-00	78-20	78-31	
25	78-19	78-17	78-22	78-14	78-16	
28	78-10		78-14	78-07	78-07	
29	78-20		79-20	78-20	79-20	
30	80-00		80-23**H**	80-00	80-09	80-08
31	79-31		80-23	79-31	80-03	80-05**B**

March 1986

Oct	Open	High	Low	Close	
1	75-11	75-24	75-11	75-24	
2	75-29	76-07	75-12	75-12	
3	75-24	75-24	75-11	75-20	
4				75-14**N**	
7	75-13	75-13	75-00**L**	75-07	
8	75-11	75-19	75-11	75-18	
9	75-25	75-25	75-10	75-13	
10	75-14	75-28	75-14	75-28	
11	76-01	76-01	75-25	75-28	75-29
14	76-00	76-07	76-00	76-07	
15	76-07	76-10	76-07	76-10	
16	76-20	76-29	76-12	76-27	76-25
17	76-29	77-13	76-29	77-13	
18	77-26	78-01	77-21	77-25	
21	77-21	77-25	77-20	77-22	
22	77-28	78-10	77-25	78-05	
23	78-04	78-04	77-27	78-04	
24	77-26	78-00	77-26	77-31	
25	77-16	77-16	77-16	77-16	
28	77-07	77-10	77-07	77-07**A**	
29	77-18	78-21	77-18	78-21	
30	79-18	79-22	79-09	79-10	79-09
31	79-06	79-23**H**	79-03	79-03	79-05

June 1986

Oct	Open	High	Low	Close
1	74-22	74-30	74-22	74-30
2	75-04	75-12	74-18	74-18
3	74-25	74-26	74-15	74-20
4	74-13	74-14	74-10	74-14
7	74-11	74-11	74-11	74-11
8	74-14	74-21	74-09**L**	74-21
9	74-24	74-24	74-15	74-18
10	74-18	75-02	74-18	75-02
11	75-02	75-06	75-01	75-04
14	75-09	75-17	75-09	75-17
15	75-19	75-21	75-19	75-21
16	76-00	76-09	75-23	76-04
17	76-04	76-25	76-04	76-25
18	77-08	77-14	76-30	77-00
21	76-26	76-29	76-26	76-29
22	77-04	77-17	77-04	77-12
23	77-11	77-11	77-03	77-11
24				77-05**N**
25	76-18	76-19	76-18	76-19
28				76-10**N**
29	77-00	77-25	77-00	77-25
30	78-20	78-20**H**	78-13	78-13
31	78-06	78-19	78-06	78-09

September 1986

Oct	Open	High	Low	Close
1				74-04**N**
2	73-28	73-28	73-22	73-22
3	73-25	73-28	73-20	73-24
4	73-16	73-18	73-16	73-18
7	73-09	73-11	73-06**L**	73-11
8	73-11	73-23	73-11	73-23
9				73-20**N**
10				74-04**N**
11				74-08**N**
14				74-21**N**
15				74-26**N**
16				75-13**N**
17	75-24	76-05	75-21	76-05
18	76-10	76-20	76-09	76-12
21	76-04	76-07	76-04	76-07
22				76-21**N**
23				76-17**N**
24				76-11**N**
25				75-23**N**
28				75-14**N**
29	76-16	77-01	76-16	77-01
30	77-22	78-03**H**	77-19	77-19
31	77-13	77-24	77-13	77-16

GNMA CDR VOLUME OF SALES
REPORTED IN CONTRACTS

Oct	85Dec	86Mar	86Jun	86Sep	TOTAL
1	49	19	6		74
2	149	33	8	21	211
3	71	47	45	29**H**	192
4	140		62**H**	5	207
7	57	5	10	2**L**	74
8	74	5	6	19	104
9	91	17	23		131
10	82	3**L**	27		112
11	53	26	15		94
14	13**L**	10	16		39**L**
15	53	7	32		92
16	81	24	1**L**		106
17	110	24	16	28	178
18	464**H**	345**H**	10	16	835**H**
21	351	173	2	4	530
22	264	52	3		319
23	163	128	33		324
24	127	20			147
25	114	87	1		202
28	60	40			100
29	135	34	20	2	191
30	224	17	1	5	247
31	172	27	1	4	204
TOTAL	3,097	1,143	338	135	4,713

GNMA CDR OPEN CONTRACTS
REPORTED IN CONTRACTS

Oct	85Dec	86Mar	86Jun	86Sep	TOTAL
1	2,955**H**	574	511**L**	128**L**	4,168
2	2,936	567	511	139	4,153
3	2,891	548**L**	511	148	4,098
4	2,799	548	511	149	4,007
7	2,802	551	511	150**H**	4,014
8	2,751	556	513	150	3,970
9	2,748	562	511	150	3,971
10	2,737	559	511	150	3,957
11	2,734	561	511	150	3,956**L**
14	2,738	571	511	150	3,970
15	2,739	572	512	150	3,973
16	2,731	581	512	150	3,974
17	2,720	584	520**H**	140	3,964
18	2,678	731	516	137	4,062
21	2,676	820	516	135	4,147
22	2,667**L**	847	519	135	4,168
23	2,691	880	512	135	4,218
24	2,680	895	512	135	4,222
25	2,675	958	513	135	4,281
28	2,678	978	513	135	4,304
29	2,684	971	513	136	4,304
30	2,677	979	513	138	4,307
31	2,699	995**H**	512	140	4,346**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

December 1985

Nov	Open		High	Low	Close	
1	79-30		80-22	79-28**L**	80-12	80-11
4	80-00	79-30	80-08	79-30	80-08	
5	80-08		80-22	80-08	80-17	
6	80-24		80-26	80-12	80-12	80-13
7	80-12		80-16	80-08	80-16	
8	80-16		80-30	80-16	80-24	
11	80-18		80-20	80-04	80-14	
12	80-14		81-10	80-14	81-09	
13	81-05		81-12	80-22	80-30	
14	80-22	80-24	80-30	80-18	80-18	80-20
15	80-01	80-00	80-15	80-00	80-10	80-08
18	80-23		82-00	80-23	81-31	82-00
19	82-00		82-20	82-00	82-06	82-08
20	82-00		82-14	82-00	82-14	
21	82-29		83-19**H**	82-29	83-02	
22	82-30		83-06	82-18	82-19	
25	82-07		82-14	82-07	82-13	82-14
26	82-16		82-23	82-16	82-21	82-23**B**
27	82-20		83-03	82-12	83-02	
28	**HOLIDAY**					
29	83-17		83-17	83-09	83-10	83-09

March 1986

Nov	Open		High	Low	Close	
1	79-00		79-22	79-00**L**	79-12	
4	79-02		79-08	79-02	79-08	
5	79-10		79-22	79-10	79-18	
6	79-19		79-24	79-12	79-12	
7	79-12		79-17	79-08	79-16	
8	79-16		79-31	79-16	79-24	
11	79-18		79-20	79-03	79-14	
12	79-14		80-10	79-14	80-09	
13	80-06		80-13	79-23	79-31	
14	79-24		79-31	79-20	79-20	79-22
15	79-17		79-17	79-08	79-10	79-09
18	79-30		81-01	79-30	81-01	
19	81-08		81-21	80-31	81-07	81-08
20	81-02	81-03	81-15	81-02	81-14	
21	81-30		82-19**H**	81-30	82-02	
22	81-31		82-07	81-18	81-19	
25	81-07		81-15	81-07	81-15	
26	81-16		81-25	81-16	81-25**B**	
27	81-23		82-06	81-18	82-05	
28	**HOLIDAY**					
29	82-15		82-18	82-09	82-10	82-09

June 1986

Nov	Open	High	Low	Close	
1				78-20**N**	
4	78-07	78-12	78-07**L**	78-12	
5	78-12	78-28	78-12	78-21	
6				78-15**N**	
7				78-20**N**	
8	79-00	79-00	78-26	78-27	
11				78-17**N**	
12				79-15**N**	
13	79-13	79-20	78-31	79-05	
14				78-31**N**	
15				78-20**N**	
18				80-11**N**	
19	80-27	80-27	80-08	80-13	80-12
20				80-18**N**	
21	81-06	81-22**H**	81-05	81-05	
22	80-25	81-09	80-19	80-22	
25	80-16	80-19	80-14	80-19	
26				80-31**B**	
27	80-28	81-11	80-24	81-11	
28	**HOLIDAY**				
29				81-16**N**	

September 1986

Nov	Open	High	Low	Close	
1	77-02	78-00	77-02**L**	77-27	
4				77-19**N**	
5	77-28	77-28	77-28	77-28	
6	77-29	78-01	77-22	77-22	
7	77-24	77-28	77-20	77-28	
8	78-02	78-08	78-00	78-00	78-01
11				77-23**N**	
12	77-25	78-26	77-25	78-23	
13	78-11	78-13	78-11	78-13	
14	78-14	78-14	78-07	78-08	
15				77-29**N**	
18				79-20**N**	
19				79-21**N**	
20	79-24	79-25	79-12	79-25	
21	80-14	80-30**H**	80-11	80-11	
22	80-01	80-12	79-27	79-28	
25	79-22	79-26	79-22	79-26	
26				80-08**B**	
27	80-05	80-19	80-05	80-19	
28	**HOLIDAY**				
29				80-24**N**	

GNMA CDR VOLUME OF SALES

REPORTED IN CONTRACTS

Nov	85Dec	86Mar	86Jun	86Sep	TOTAL
1	35	24		7	66
4	80	80	67		227
5	60	75	35	1**L**	171
6	64	7**L**		2	73
7	44	11		1	56
8	53	33	12	7	105
11	56	48			104
12	126	70		3	199
13	172	179	2**L**	1	354
14	73	28		1	102
15	333	314**H**			647**H**
18	126	44			170
19	137	32	96**H**		265
20	55	49		3	107
21	167	89	14	11**H**	281
22	101	106	75	4	286
25	56	37	21	1	115
26	48	93			141
27	353**H**	169	3	2	527
28	**HOLIDAY**				
29	27**L**	13			40**L**
TOTAL	2,166	1,501	325	44	4,036

GNMA CDR OPEN CONTRACTS

REPORTED IN CONTRACTS

Nov	85Dec	86Mar	86Jun	86Sep	TOTAL
1	2,701**H**	1,000	512**L**	143**L**	4,356
4	2,684	957**L**	539	143	4,323**L**
5	2,691	968	539	144	4,342
6	2,682	968	539	146	4,335
7	2,678	974	539	145	4,336
8	2,668	981	535	148	4,332
11	2,686	1,007	535	148	4,376
12	2,675	1,028	535	147	4,385
13	2,662	1,102	535	148	4,447
14	2,639	1,110	535	147	4,431
15	2,526	1,315	535	147	4,523
18	2,509	1,322	535	147	4,513
19	2,460	1,334	537	147	4,478
20	2,436	1,368	537	149	4,490
21	2,384	1,413	533	154	4,484
22	2,378	1,427	533	156	4,494
25	2,368	1,444	554	157**H**	4,523
26	2,370	1,462	554	157	4,543**H**
27	2,224	1,577	555**H**	156	4,512
28	**HOLIDAY**				
29	2,156**L**	1,579**H**	555	156	4,446

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

December 1985

Dec	Open	High	Low	Close
2	83-11 83-12	83-20	82-10	82-10
3	82-05	82-17	81-31**L**	82-17
4	82-27	82-31	82-13	82-30
5	82-30	82-30	82-19	82-26
6	82-28	82-29	82-12	82-23
9	83-15	84-04	83-09	84-04
10	84-27	84-31	84-22	84-24
11	85-28	86-02	85-27	85-27
12	85-22	86-01	85-08	85-12
13	86-00	86-02	85-25	86-02
16	86-02	86-28	85-31	86-20
17	87-20	87-20**H**	87-08	87-09
18	87-05	87-05	86-23	86-24
19	86-24	86-27	86-24	86-26
20				
23				
24				
25	**HOLIDAY**			
26				
27				
30				
31				

March 1986

Dec	Open	High	Low	Close
2	82-08	82-23	81-14	81-15
3	81-03	81-22	81-01**L**	81-22
4	81-27 81-22	82-04	81-17	82-03
5	81-30	82-03	81-22	81-31
6	82-00	82-02	81-17	81-28
9	82-14	83-10	82-14	83-10
10	83-25	84-06	83-25	84-02
11	84-12	85-11	84-12	85-03
12	84-30	85-07	84-16	84-23
13	85-09	85-12	85-02	85-11
16	85-10	86-06	85-08	86-00
17	86-22	86-28	86-15	86-17
18	86-12	86-13	85-30	86-06
19	86-02	86-16	85-22	86-14
20	86-14	87-11	86-10	86-29**B**
23	86-23	86-24	86-13	86-13
24	86-27	86-27	86-19	86-25
25	**HOLIDAY**			
26	87-00	87-09	86-31	87-00
27	87-10	87-17**H**	87-03	87-12
30	87-17	87-17	87-00	87-00
31	87-02 87-01	87-10	87-01	87-08

June 1986

Dec	Open	High	Low	Close
2	80-25	80-25	80-22**L**	80-22
3	80-29	80-31	80-29	80-31
4	81-04	81-11	80-26	81-10
5	81-10	81-12	80-31	81-06
6	81-09	81-09	80-24	81-03
9	81-24	82-16	81-24	82-16
10	83-04	83-08	83-00	83-04
11	83-12	84-13	83-12	84-06
12	84-03	84-10	83-26	83-27
13	84-12	84-15	84-05	84-15
16	84-21	85-09	84-21	85-04
17	85-25	85-29	85-18	85-21
18	85-17	85-17	85-03	85-09
19	85-07	85-17	85-07	85-17
20				86-00**N**
23				85-16**N**
24	85-24	85-28	85-24	85-28
25	**HOLIDAY**			
26	86-02	86-12	86-02	86-03
27	86-19	86-21**H**	86-07	86-16
30	86-14	86-14	86-04	86-04
31	86-11	86-13	86-09	86-11

September 1986

Dec	Open	High	Low	Close
2	80-02	80-02	79-31**L**	79-31
3				80-05**N**
4				80-16**N**
5				80-12**N**
6				80-09**N**
9	81-03	81-22	81-01	81-22
10				82-10**N**
11	82-18	83-19	82-18	83-12
12	83-05	83-16	83-00	83-01
13	83-17	83-23	83-17	83-23
16	84-06	84-14	84-06	84-12
17				84-29**N**
18	84-11	84-16	84-10	84-16
19				84-25**N**
20				85-07**N**
23				84-23**N**
24				85-03**N**
25	**HOLIDAY**			
26				85-10**N**
27				85-23**N**
30				85-12**N**
31	85-18	85-22**H**	85-18	85-20

GNMA CDR VOLUME OF SALES

REPORTED IN CONTRACTS

Dec	85Dec	86Mar	86Jun	86Sep	TOTAL
2	420**H**	427	1**L**	1**L**	849
3	48	67	2		117
4	63	87	7		157
5	14	59	2		75
6	53	46	1		100
9	64	44	1	1	110
10	60	96	43		199
11	35	72	13	12**H**	132
12	43	96	49	3	191
13	55	64	16	3	138
16	53	73	34	2	162
17	8**L**	24	14		46
18	33	64	24	1	122
19	392	623**H**	113		1,128**H**
20		9			9
23		13			13
24		3**L**	7		10
25	**HOLIDAY**				
26		7	1		8**L**
27		58	33		91
30		150	137**H**		287
31		14	8	2	24
TOTAL	1,341	2,096	506	25	3,968

GNMA CDR OPEN CONTRACTS

REPORTED IN CONTRACTS

Dec	85Dec	86Mar	86Jun	86Sep	TOTAL
2	2,127**H**	1,942**L**	554	156**L**	4,779
3	2,124	1,975	554	156	4,809
4	2,122	1,983	553	156	4,814
5	2,121	2,002	551	156	4,830
6	2,094	2,032	550	156	4,832
9	2,094	2,053	550	157	4,854
10	2,076	2,070	550	157	4,853
11	2,068	2,084	557	163	4,872
12	2,068	2,074	534**L**	163	4,839
13	2,042	2,097	546	163	4,848
16	2,041	2,111	569	164**H**	4,885
17	2,040	2,107	569	164	4,880
18	2,040	2,109	583	163	4,895
19	2,007**L**	2,116	618	163	4,904
20	2,007	2,118	618	163	4,906
23	2,007	2,110	618	163	4,898
24	2,007	2,111	619	163	4,900
25	**HOLIDAY**				
26	2,007	2,115	619	163	4,904
27	2,007	2,119**H**	646	163	4,935**H**
30		2,043	650**H**	163	2,856**L**
31		2,050	647	163	2,860

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA 9%
Daily Cash — Bid, Ask, Yield
Pts. & 32nds at Par
1985

JANUARY	Bid	Ask	Yield[1]
1	Holiday		
2	80-27	81-03	12-09
3	80-30	81-06	12-07
4	80-18	80-26	12-14
7	81-18	81-26	11-95
8	81-25	82-01	11-91
9	81-25	82-01	11-91
10	81-22	81-30	11-93
11	81-07	81-15	12-02
14	81-01	81-09	12-05
15	81-14	81-22	11-97
16	81-10	81-24	11-96
17	81-14	81-28	11-97
18	82-02	82-10	11-87
21	Closed		
22	82-19	82-27	11-76
23	82-27	83-03	11-71
24	83-11	83-19	11-62
25	83-15	83-23	11-60
28	83-12	83-30	11-61
29	83-17	83-25	11-59
30	83-14	83-22	11-60
31	83-03	83-11	11-67

FEBRUARY	Bid	Ask	Yield[1]
1	82-15	82-23	11-78
4	82-13	82-21	11-79
5	82-13	82-21	11-79
6	82-03	82-11	11-85
7	81-30	82-06	11-88
8	82-07	82-15	11-83
11	81-31	82-07	11-87
12	Holiday		
13	82-00	82-08	11-87
14	82-13	82-21	11-79
15	81-27	82-03	11-90
18	Holiday		
19	82-01	82-09	11-86
20	81-17	81-25	11-96
21	80-30	81-06	12-07
22	80-19	80-26	12-14
25	80-14	80-22	12-16
26	80-17	80-25	12-15
27	79-26	80-02	12-29
28	79-17	79-25	12-34

MARCH	Bid	Ask	Yield[1]
1	79-25	80-01	12-29
4	79-15	79-23	12-35
5	79-18	79-26	12-33
6	79-11	79-19	12-38
7	79-05	79-13	12-41
8	80-00	80-08	12-25
11	80-06	80-14	12-21
12	80-03	80-11	12-23
13	79-22	79-30	12-31
14	79-20	79-28	12-32
15	79-19	79-27	12-33
18	79-11	79-19	12-38
19	79-10	79-18	12-38
20	79-17	79-28	12-34
21	79-25	80-01	12-29
22	79-16	79-24	12-35
25	79-23	79-31	12-30
26	80-00	80-08	12-25
27	79-26	80-02	12-29
28	80-06	80-14	12-21
29	80-26	81-02	12-09

APRIL	Bid	Ask	Yield[1]
1	80-22	80-30	12-12
2	80-16	80-24	12-15
3	80-18	80-26	12-14
4	80-12	80-20	12-18
5	Holiday		
8	80-12	80-20	12-18
9	80-22	80-30	12-12
10	81-19	81-27	12-03
11	82-06	82-14	11-83
12	82-06	82-14	11-83
15	82-12	82-20	11-80
16	82-28	83-04	11-70
17	82-14	82-23	11-78
18	83-01	83-09	11-69
19	83-00	83-08	11-68
22	83-06	83-14	11-65
23	82-19	82-27	11-76
24	82-18	82-26	11-76
25	82-05	82-13	11-83
26	82-06	82-14	11-83
29	81-30	82-06	11-89
30	82-06	82-14	11-83

MAY	Bid	Ask	Yield[1]
1	82-18	82-26	11-46
2	82-20	82-28	11-75
3	83-00	83-08	11-68
6	83-02	83-10	11-67
7	83-07	83-15	11-64
8	83-07	83-15	11-64
9	82-17	82-25	11-77
10	83-20	83-28	11-57
13	83-19	83-27	11-57
14	84-04	84-12	11-47
15	84-11	84-19	11-44
16	84-21	84-29	11-38
17	84-23	84-31	11-37
20	85-28	85-04	11-17
21	86-07	86-15	11-10
22	86-01	86-09	11-14
23	86-02	86-10	10-13
24	86-09	86-17	11-10
27	Holiday		
28	86-28	87-04	10-99
29	86-29	87-05	10-99
30	87-07	87-15	10-93
31	87-21	87-29	10-86

JUNE	Bid	Ask	Yield[1]
3	89-03	89-11	10-62
4	88-31	89-07	10-64
5	90-16	90-24	10-39
6	90-08	90-16	10-43
7	88-26	89-02	10-66
10	88-31	89-07	10-64
11	89-01	89-09	10-63
12	88-25	89-01	10-67
13	88-18	88-26	10-71
14	89-19	89-27	10-54
17	90-21	89-29	10-52
18	90-00	90-10	10-46
19	89-15	89-23	10-56
20	88-22	88-30	10-69
21	87-24	88-00	10-84
24	87-01	87-09	10-97
25	86-22	86-30	11-03
26	86-22	86-30	11-03
27	87-17	87-25	10-88
28	88-09	88-17	10-75

JULY	Bid	Ask	Yield[1]
1	88-23	88-31	10-68
2	88-19	88-27	10-70
3	88-18	88-26	10-71
4	Holiday		
5	89-16	89-19	10-58
8	89-15	89-18	10-56
9	89-10	89-13	10-58
10	89-08	89-16	10-59
11	88-17	88-25	10-78
12	88-16	88-24	10-68
15	88-19	88-27	10-70
16	88-25	89-01	10-50
17	89-01	89-09	10-53
18	88-08	88-16	10-76
19	88-00	88-08	10-80
22	87-17	88-25	10-88
23	87-07	87-15	10-93
24	86-31	87-07	10-97
25	86-25	87-01	11-01
26	86-25	87-01	11-01
29	86-31	87-07	10-98
30	86-05	86-12	11-11
31	86-11	86-19	11-08

AUGUST	Bid	Ask	Yield[1]
1	86-24	87-00	11-01
2	86-10	86-18	11-09
5	86-07	86-16	11-10
6	86-08	86-18	11-10
7	86-17	86-25	11-05
8	86-27	97-03	10-99
9	87-02	87-10	10-96
12	86-31	87-07	10-98
13	86-25	87-01	11-01
14	87-02	87-10	10-96
15	87-10	87-18	10-92
16	87-11	87-19	10-91
19	87-27	88-03	10-83
20	88-01	88-09	10-80
21	88-08	88-16	10-76
22	88-21	88-29	10-69
23	88-18	88-26	10-71
26	88-13	88-21	10-73
27	88-24	89-00	10-68
28	88-19	88-27	10-70
29	88-21	88-27	10-69
30	87-21	87-29	10-86

SEPTEMBER	Bid	Ask	Yield[1]
2	Holiday		
3	88-01	88-09	10-80
4	88-08	88-16	10-76
5	87-30	88-06	10-81
6	86-24	87-00	11-07
9	86-25	87-01	11-01
10	86-31	87-07	10-97
11	86-27	87-03	10-99
12	86-31	87-07	10-97
13	87-11	87-19	10-91
16	87-21	87-29	10-86
17	87-09	87-17	10-92
18	87-09	87-17	10-92
19	87-01	87-09	10-96
20	87-16	87-24	10-88
23	87-21	87-29	10-59
24	87-26	88-02	10-83
25	88-01	88-09	10-79
26	88-05	88-13	10-77
27	Closed		
30	88-09	88-17	10-75

OCTOBER	Bid	Ask	Yield[1]
1	88-10	88-18	10-74
2	87-27	88-03	10-82
3	87-31	88-07	10-80
4	87-28	88-04	10-82
7	87-17	87-25	10-88
8	87-20	87-28	10-86
9	87-26	88-02	10-83
10	87-19	87-27	10-70
11	87-22	87-30	10-85
14	Holiday		
15	87-24	88-00	10-84
16	87-25	88-01	10-83
17	87-31	88-07	10-53
18	88-07	88-15	10-76
21	88-09	88-17	10-75
22	88-23	88-31	10-68
23	88-27	89-03	10-66
24	88-26	89-02	10-66
25	88-18	88-26	10-71
28	88-13	88-21	10-73
29	89-01	89-09	10-63
30	89-27	90-03	10-50
31	89-28	90-04	10-48

NOVEMBER	Bid	Ask	Yield[1]
1	89-31	90-07	10-47
4	89-31	90-07	10-47
5	90-07	90-15	10-43
6	90-12	90-20	10-40
7	90-13	90-21	10-40
8	90-27	91-03	10-33
11	New York Closed		
12	91-29	92-05	10-16
13	91-27	92-03	10-17
14	91-02	91-30	10-19
15	91-11	91-19	10-25
18	91-29	92-05	10-00
19	92-03	92-11	10-13
20	92-00	92-08	10-14
21	92-15	92-23	10-07
22	92-03	92-11	10-13
25	91-27	92-03	10-17
26	92-02	92-10	10-13
27	92-08	92-16	10-10
28	Holiday		
29	92-09	92-17	10-10

DECEMBER	Bid	Ask	Yield[1]
2	N/A		
3	91-22	91-30	10-19
4	91-30	92-06	10-15
5	92-08	92-16	10-10
6	92-09	92-17	10-10
9	92-24	93-00	10-01
10	93-20	93-28	9-89
11	94-18	94-26	9-74
12	94-11	94-19	9-78
13	94-21	94-19	9-78
16	94-30	95-06	9-69
17	96-04	96-12	9-51
18	95-20	95-28	9-49
19	95-22	95-30	9-57
20	95-31	96-07	9-53
23	95-17	95-25	9-60
24	95-15	95-23	9-60
25	Holiday		
26	95-22	95-30	9-57
27	96-00	96-08	9-53
30	96-01	96-09	9-52
31	96-03	96-11	9-51

[1] Yield computed in ask quote

Source: The Wall Street Journal

GNMA 8%
Daily Cash — Bid, Ask, Yield
Pts. & 32nds at Par
1985

JANUARY

	Bid	Ask	Yield[1]
1	Holiday		
2	76-02	76-10	11-87
3	76-02	76-10	11-87
4	75-31	76-07	11-89
7	76-24	77-00	11-73
8	76-31	77-07	11-69
9	76-31	77-07	11-69
10	76-27	77-03	11-72
11	76-16	76-24	11-78
14	76-08	76-16	11-83
15	76-22	76-30	11-75
16	76-22	76-30	11-75
17	76-29	77-05	11-70
18	77-17	77-25	11-58
21	Closed		
22	78-04	78-12	11-47
23	78-09	78-17	11-44
24	78-24	79-11	11-35
25	78-29	79-05	11-32
28	78-26	79-02	11-34
29	78-30	79-06	11-31
30	78-27	79-03	11-33
31	78-15	78-23	11-40

FEBRUARY

	Bid	Ask	Yield[1]
1	77-28	78-04	11-21
4	77-26	78-02	11-53
5	77-26	78-02	11-53
6	77-15	77-23	11-57
7	77-09	77-17	11-63
8	77-18	77-26	11-58
11	77-10	77-18	11-62
12	Holiday		
13	77-13	77-21	11-60
14	77-25	78-01	11-53
15	77-10	77-18	11-62
18	Holiday		
19	77-13	77-21	11-61
20	79-29	80-05	11-13
21	76-14	76-22	11-80
22	76-00	76-08	11-88
25	75-28	76-04	11-91
26	76-00	76-08	11-88
27	75-10	75-18	12-02
28	75-01	75-09	12-08

MARCH

	Bid	Ask	Yield[1]
1	75-09	75-17	12-03
4	75-01	75-09	12-19
5	75-08	75-16	12-03
6	75-03	75-08	12-06
7	74-20	74-28	12-16
8	75-16	75-24	11-98
11	76-03	76-11	11-86
12	75-29	76-05	11-90
13	75-17	75-25	11-98
14	75-24	76-00	11-93
15	75-23	75-31	11-94
18	75-15	75-23	11-99
19	75-15	75-23	11-99
20	75-16	75-24	11-98
21	75-23	75-31	11-94
22	75-13	75-21	12-00
25	75-16	75-24	11-98
26	75-26	76-02	11-92
27	75-18	75-26	11-97
28	75-31	76-07	11-89
29	76-20	76-28	11-76

APRIL

	Bid	Ask	Yield[1]
1	76-15	76-23	11-79
2	76-10	76-18	11-82
3	76-11	76-19	11-81
4	76-04	76-12	11-86
5	Holiday		
8	76-04	76-12	11-86
9	76-15	76-23	11-79
10	77-10	77-18	11-62
11	77-28	78-04	11-71
12	77-28	78-04	11-52
15	78-04	78-12	11-47
16	78-20	78-28	11-37
17	78-05	78-13	11-46
18	78-24	79-00	11-35
19	78-25	79-01	11-44
22	78-28	79-04	11-32
23	77-13	77-24	11-61
24	78-08	78-16	11-44
25	77-28	78-04	11-51
26	77-29	78-05	11-51
29	77-18	77-26	11-57
30	77-22	77-30	11-55

MAY

	Bid	Ask	Yield[1]
1	78-03	78-11	11-47
2	78-05	78-13	11-46
3	78-19	78-27	11-38
6	78-21	78-29	11-37
7	78-24	79-00	11-35
8	78-24	79-00	11-35
9	78-03	78-11	11-47
10	79-18	79-26	11-20
13	79-06	79-14	11-27
14	79-23	79-31	11-16
15	80-04	80-12	11-09
16	80-13	80-21	11-04
17	80-13	80-21	11-04
20	81-16	81-24	10-84
21	81-27	82-03	10-78
22	81-21	81-29	10-81
23	81-18	81-26	10-83
24	81-26	82-02	10-78
27	Holiday		
28	82-12	82-20	10-68
29	82-10	82-18	10-70
30	82-21	82-28	10-75
31	83-03	83-11	10-56

JUNE

	Bid	Ask	Yield[1]
3	84-04	84-12	10-38
4	84-03	84-11	10-38
5	85-23	85-31	10-11
6	85-14	85-22	10-16
7	84-01	94-09	10-40
10	84-02	84-10	10-39
11	84-05	84-13	10-37
12	83-29	84-05	10-41
13	83-23	83-31	10-45
14	84-24	85-00	10-27
17	84-26	85-02	10-26
18	85-06	85-14	10-20
19	84-12	84-20	10-34
20	83-22	83-30	10-45
21	82-14	82-22	10-67
24	81-01	81-19	10-93
25	81-27	82-03	10-78
26	81-27	82-03	10-78
27	82-24	83-00	10-62
28	83-16	83-24	10-48

JULY

	Bid	Ask	Yield[1]
1	84-00	84-08	10-40
2	83-30	84-06	10-41
3	83-29	84-05	10-42
4	Holiday		
5	84-19	84-27	10-30
8	84-26	85-02	10-26
9	84-19	84-27	10-30
10	84-19	84-27	10-30
11	83-29	84-05	10-42
12	83-18	83-26	10-43
15	83-31	84-07	10-41
16	84-06	84-14	10-37
17	84-13	84-21	10-33
18	83-18	83-26	10-47
19	83-11	83-19	10-51
22	83-28	84-04	10-42
23	82-18	82-26	10-68
24	82-13	82-21	10-68
25	82-05	82-13	10-72
26	82-05	82-13	10-72
29	81-13	81-21	10-86
30	81-20	81-24	10-81
31	81-29	82-05	10-77

AUGUST

	Bid	Ask	Yield[1]
1	82-12	82-20	10-68
2	81-29	82-05	10-76
5	81-25	82-01	10-79
6	81-26	82-02	10-88
7	82-03	82-11	10-73
8	82-14	82-22	10-67
9	82-23	82-31	10-62
12	82-18	82-26	10-65
13	82-10	82-18	10-70
14	82-19	82-28	10-65
15	82-26	83-02	10-61
16	82-24	83-00	10-62
19	83-11	83-19	10-52
20	83-14	83-22	10-50
21	83-21	83-29	10-46
22	83-31	84-07	10-41
23	83-18	84-04	10-42
26	83-23	83-31	10-45
27	84-02	84-10	10-39
28	83-27	84-03	10-43
29	83-31	84-07	10-41
30	83-09	83-17	10-52

SEPTEMBER

	Bid	Ask	Yield[1]
2	Holiday		
3	83-10	83-18	10-52
4	83-21	83-29	10-46
5	83-11	83-19	10-51
6	82-04	82-15	10-73
9	82-04	82-18	10-71
10	82-12	82-20	10-86
11	82-07	82-15	10-71
12	82-12	82-20	10-68
13	82-28	83-04	10-59
16	83-05	83-13	10-54
17	82-25	83-01	10-61
18	82-25	83-01	10-61
19	82-20	82-28	10-64
20	83-01	83-09	10-67
23	83-06	83-14	10-54
24	83-13	83-21	10-50
25	83-18	83-26	10-47
26	83-27	84-07	10-42
27	Closed		
30	83-28	84-08	10-42

OCTOBER

	Bid	Ask	Yield[1]
1	83-29	84-09	10-41
2	83-23	83-31	10-45
3	83-12	83-20	10-50
4	83-09	83-17	10-52
7	82-30	83-06	10-59
8	83-01	83-09	10-57
9	82-31	83-07	10-58
10	83-00	83-03	10-58
11	83-04	83-12	10.55
14	Holiday		
15	83-07	83-15	10-53
16	83-07	83-15	10-53
17	83-16	83-24	10-48
18	83-21	83-29	10-46
21	84-03	84-11	10-39
22	84-18	84-26	10-30
23	84-21	84-29	10-28
24	84-11	84-19	10-34
25	84-14	84-22	10-33
28	84-09	84-17	10-35
29	84-27	85-03	10-26
30	85-20	85-28	10-12
31	85-16	85-24	10-14

NOVEMBER

	Bid	Ask	Yield[1]
1	85-19	85-27	10-13
4	85-19	85-27	10-13
5	85-26	86-02	10-09
6	85-29	86-05	10-09
7	85-28	86-04	10-08
8	86-11	86-19	10-00
11	New York Closed		
12	87-00	87-08	9-89
13	87-10	87-18	9-84
14	87-01	87-09	9-89
15	86-23	86-31	9-94
18	87-10	87-18	9-84
19	87-16	87-24	9-81
20	87-12	87-20	9-83
21	87-25	88-01	9-76
22	87-14	87-22	9-22
25	87-06	87-14	9-86
26	87-13	87-21	9-82
27	87-18	87-26	9-80
28	Holiday		
29	87-22	87-30	9-75

DECEMBER

	Bid	Ask	Yield[1]
2	N/A		
3	87-04	87-12	9-87
4	87-[illegible]	87-19	9-84
5	87-20	87-28	9-95
6	87-16	87-24	9-81
9	88-03	88-15	9-69
10	89-03	89-11	9-55
11	90-01	90-09	9-40
12	89-28	90-04	9-43
13	90-02	90-10	9-40
16	90-14	90-22	9-35
17	91-12	91-20	9-20
18	91-01	91-09	9-22
19	90-31	91-07	9-26
20	91-08	91-16	9-22
23	90-26	91-02	9-28
24	90-20	90-28	9-31
25	Holiday		
26	90-29	91-05	9-27
27	91-07	91-15	9-22
30	91-06	91-14	9-23
31	91-07	91-15	9-22

[1] Yield computed in ask quote

Source: The Wall Street Journal

CHICAGO BOARD OF TRADE

Registration on GNMA Collateralized Depositary Receipts
Last Day of the Month

	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
1985	776	760	1,625	1,615	1,615	1,288	1,243	1,158	1,967	1,967	1,962	2,274
1984	4,967	4,683	7,001	3,397	3,572	1,030	421	419	465	465	465	897
1983	3,906	3,906	2,732	2,104	2,054	1,115	1,019	1,029	5,370	5,306	5,306	5,488
1982	770	759	853	824	799	926	908	936	980	301	1,137	3,957
1981	957	2,506	1,114	915	2,285	1,362	1,204	1,245	1,225	984	983	943
1980	521	141	89	89	109	3,006	2,947	2,315	884	607	591	991
1979	94	94	96	92	21	132	72	68	109	75	75	556

Source: Chicago Board of Trade Weighmaster

GOVERNMENT NATIONAL MORTGAGE ASSOCIATION ACTIVITY

(Million Dollar Units)

Item	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
1985												
Applications	4,573	4,182	3,757	2,230	6,673	3,595	9,086	5,872	6,927			
Securities Issued	2,654	2,700	2,767	2,558	3,595	3,609	3,859	4,153	4,403			
1984												
Applications	2,500	4,422	3,083	2,261	3,596	3,142	3,252	2,385	2,885	2,360	2,922	3,293
Securities Issued	2,718	3,030	2,488	1,981	2,779	2,268	2,325	2,373	1,921	2,473	3,293	2,071
1983												
Applications	4,593	4,316	9,487	6,423	6,687	6,444	5,468	7,976	6,749	3,891	4,201	4,046
Securities Issued	2,657	3,573	5,292	4,359	4,654	5,246	4,363	5,943	4,200	3,808	3,857	2,543
1982												
Applications	1,543	1,789	2,223	1,219	1,812	2,800	2,116	2,850	1,642	1,297	1,692	3,093
Securities Issued	902	960	1,335	845	1,194	1,530	1,011	1,383	1,521	1,441	1,564	2,330
1981												
Applications	3,656	2,231	3,297	2,962	4,296	4,380	2,050	2,339	8,106	571	1,298	1,729
Securities Issued	1,300	1,306	1,046	1,404	1,245	1,382	1,589	959	1,184	739	795	1,304
1980												
Applications	4,265	2,178	5,124	4,509	5,281	6,627	5,322	4,936	6,850	7,757	2,277	3,557
Securities Issued	2,611	1,354	1,125	1,778	1,127	1,320	1,874	2,215	1,807	2,255	1,613	1,869
1979												
Applications	2,924	2,892	2,680	5,907	3,009	3,621	6,211	5,105	4,012	6,509	7,410	3,539
Securities Issued	1,426	1,304	1,453	1,488	1,673	1,860	6,211	2,933	2,640	2,639	3,250	1,895
1978												
Applications	2,000	1,549	2,934	3,334	2,671	2,811	3,028	3,907	3,036	3,580	2,869	3,295
Securities Issued	1,327	929	1,315	823	1,254	999	997	1,648	1,203	1,762	1,721	1,381

Source: Mortgage Banking

Highlights

U.S. Treasury Bond futures
Chicago Board of Trade

Basic Trading Unit	U.S. Treasury Bonds with $100,000 face value
Deliverable Grade	U.S. Treasury Bonds, maturing at least 15 years from delivery day if not callable, and, if callable, not so for at least 15 years from delivery day
Delivery Method	Federal Reserve book entry wire transfer system; invoice adjusted for coupon rates and maturity or call dates
Price Quotation	Percentage of par, e.g., 94-01 or 94-1/32
Minimum Fluctuation	1/32 of a point, or $31.25 per contract
Daily Price Limit	64/32 ($2,000 per contract) above and below the previous day's settlement price
***Initial Margin**	$2,500 per contract
***Maintenance Margin**	$2,000 per contract
***Hedging Margin**	$2,000 per contract
Last Trading Day	The business day prior to the last 7 business days of the delivery month
Trading Hours (Chicago Time)	8:00 a.m. to 2:00 p.m.
Ticker Symbol	US

*Margins are subject to change and may not reflect actual margin deposits required by member firms.
As of December 31, 1985

CHICAGO BOARD OF TRADE
Treasury Bond Deliveries Against Futures Commitments (Contracts)

1985	MAR	Last Date Assigned	JUN	Last Date Assigned	SEP	Last Date Assigned	DEC	Last Date Assigned
1								
2					Holiday			
3			60	10/02/84				
4			58	01/23/85				
5			11	01/23/85				
6			12	01/23/85				
7			2	01/23/85				
8								
9								
10			36	01/23/85				
11								
12								
13								
14								
15								
16								
17								
18								
19			4	02/08/85				
20			1	02/08/85				
21								
22								
23								
24			51	02/08/85			4	
25			676	06/07/85			Holiday	
26	1	02/22/83	1	06/07/85				
27	763	01/30/84	1,316	06/13/85	200	06/17/85	250	09/19/85
28	418	01/31/84	12,652	06/19/85				
29	5,440	03/20/84						
30					7,141	09/19/85		
31							14,846	12/19/85
TOTAL	6,622		14,880		7,341		15,100	

US BONDS FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

March 1985

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	71-01	70-31	71-02	70-09	70-11	70-10
3	70-05	70-03	70-28	70-03	70-21	70-22
4	70-31	70-29	70-31	70-02**L**	70-11	70-09
7	70-29	71-00	71-18	70-29	71-13	71-14
8	71-15	71-13	71-26	71-07	71-23	71-22
9	71-23	71-21	71-31	71-16	71-19	71-16
10	71-15	71-13	71-16	71-03	71-14	71-13
11	71-10	71-12	71-16	70-21	70-25	70-26
14	70-19	70-17	70-24	70-09	70-15	70-17
15	71-01	71-05	71-12	70-25	70-31	70-29
16	70-24	70-21	70-29	70-17	70-26	70-25
17	70-28	70-26	71-05	70-23	70-27	70-28
18	71-12	71-09	71-18	71-07	71-12	71-14
21	71-13	71-11	71-14	71-09	71-10	71-12
22	71-09	71-12	72-07	71-09	72-05	72-07
23	72-11	72-13	72-23	72-11	72-14	72-12
24	72-15	72-13	73-20	72-08	73-19	73-18
25	73-20	73-12	73-31	73-08	73-12	73-11
28	73-08	73-06	73-25	73-03	73-16	73-12
29	73-03	73-01	73-23	73-01	73-20	73-18
30	73-30	74-01	74-07**H**	73-13	73-16	73-15
31	73-15	73-12	73-21	72-31	73-05	73-07

June 1985

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	70-09		70-11	69-18	69-19	69-18
3	69-14	69-10	70-04	69-10	69-28	69-29
4	70-07	70-06	70-07	69-09**L**	69-18	69-16
7	70-05	70-06	70-24	70-05	70-19	70-20
8	70-19		71-00	70-12	70-29	70-28
9	70-29	70-28	71-06	70-25	70-26	70-25
10	70-23	70-21	70-23	70-10	70-21	
11	70-19		70-24	69-29	69-31	70-00
14	69-24	69-23	69-30	69-16	69-21	69-22
15	70-07	70-09	70-17	69-30	70-03	70-04
16	69-30	69-28	70-02	69-23	69-30	
17	70-01		70-09	69-28	69-31	
18	70-15	70-13	70-21	70-12	70-16	70-18
21	70-16	70-15	70-18	70-12	70-16	70-15
22	70-16	70-17	71-12	70-16	71-11	71-12
23	71-16	71-18	71-28	71-15	71-18	71-16
24	71-19	71-17	72-22	71-12	72-22	72-21
25	72-23	72-18	73-01	72-10	72-13	72-14
28	72-10	72-09	72-27	72-05	72-18	72-15
29	72-04	72-06	72-22	72-03	72-19	72-17
30	72-31	73-00	73-07**H**	72-12	72-13	72-14
31	72-13	72-11	72-19	71-28	72-02	72-03

September 1985

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	69-21		69-22	68-31	68-31	
3	68-27		69-14	68-27	69-09	
4	69-17		69-17	68-21**L**	68-28	
7	69-18		70-01	69-18	69-29	
8	69-29		70-09	69-24	70-07	
9	70-05		70-15	70-03	70-04	70-03
10	70-01		70-01	69-22	69-31	70-00
11	69-29		70-01	69-08	69-09	69-10
14	69-03		69-06	68-27	68-30	
15	69-17		69-25	69-08	69-12	69-14
16	69-06		69-09	69-01	69-08	69-07
17	69-06		69-18	69-06	69-07	
18	69-19	69-18	69-28	69-18	69-25	
21	69-21		69-25	69-21	69-23	
22	69-25		70-19	69-25	70-18	70-19
23	70-25		71-03	70-24	70-26	
24	70-27		71-30	70-22	71-30	
25	71-30		72-09	71-18	71-20	
28	71-19		72-00	71-12	71-21	71-23
29	71-11	71-10	71-29	71-10	71-26	71-25
30	72-07	72-08	72-13**H**	71-18	71-20	71-21
31	71-23		71-23	71-02	71-08	71-10

December 1985

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	69-02		69-02	68-11	68-11	68-13
3	68-08		68-28	68-08	68-24	68-23
4	68-28		68-28	68-00**L**	68-10	
7	68-30		69-13	68-30	69-09	
8	69-09		69-20	69-05	69-18	69-20
9	69-17		69-27	69-17	69-19	69-17
10	69-11		69-15	69-03	69-13	
11	69-14		69-14	68-20	68-21	68-23
14	68-16		68-18	68-08	68-09	68-10
15	68-30		69-05	68-19	68-24	
16	68-12		68-21	68-12	68-19	68-18
17	68-17		68-28	68-17	68-18	
18	69-00		69-07	69-00	69-04	
21	69-00		69-05	69-00	69-02	
22	69-04		69-31	69-04	69-29	69-31
23	70-05		70-15	70-03	70-06	
24	70-07		71-10	70-01	71-10	71-09
25	71-09	71-08	71-21**H**	70-27	70-29	70-30
28	70-29		71-09	70-23	71-01	71-00
29	70-21		71-04	70-21	71-04	71-02
30	71-15	71-17	71-17	70-26	70-29	70-28
31	70-27	70-26	70-31	70-12	70-18	70-19

March 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	68-18		68-18	67-30	67-31	67-30
3	67-25		68-12	67-25	68-09	68-07
4	68-11		68-11	67-19**L**	67-25	67-26
7	68-20		68-27	68-18	68-22	68-24
8	68-28		69-03	68-20	69-02	69-03
9	69-01		69-10	69-01	69-02	69-01
10	68-30		68-30	68-19	68-28	68-29
11	68-29		68-29	68-05	68-05	68-07
14	67-27		68-00	67-24	67-25	67-24
15	68-12		68-17	68-05	68-05	68-06
16	67-28		68-04	67-28	68-01	68-00
17	68-03		68-07	67-31	67-31	68-00
18	68-14		68-19	68-14	68-18	68-17
21					68-15**N**	
22	68-18		69-13	68-18	69-11	69-13
23	69-19		69-28	69-19	69-21	69-20
24	70-01		70-22	70-01	70-22	
25	70-17		71-00**H**	70-09	70-11	70-10
28	70-08		70-23	70-03	70-12	
29	69-31		70-14	69-31	70-14	70-13
30	70-29		70-29	70-07	70-08	70-07
31	70-09		70-09	69-23	69-29	69-31

June 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	68-04		68-04	67-17	67-18	67-17
3	67-13		67-31	67-13	67-28	67-26
4	67-30		67-30	67-06**L**	67-13	67-12
7	68-03		68-11	68-03	68-08	68-09
8	68-06		68-21	68-05	68-19	68-21
9	68-19		68-29	68-17	68-22	68-19
10	68-11		68-15	68-06	68-14	68-15
11	68-03		68-03	67-23	67-25	
14	67-13		67-18	67-09	67-10	67-09
15					67-23**N**	
16	67-16		67-20	67-15	67-17	
17	67-19		67-24	67-16	67-17	67-16
18	68-01		68-03	67-30	68-00	68-01
21	68-01		68-01	67-31	67-31	
22	68-02		68-29	68-02	68-27	68-29
23	69-05		69-07	69-03	69-03	69-04
24	69-11		70-06	69-11	70-06	
25	70-08		70-16**H**	69-25	69-27	69-25
28	69-22		70-02	69-19	69-26	69-27
29	69-20		69-27	69-19	69-27	
30	70-11		70-11	69-21	69-22	69-21
31	69-12		69-14	69-05	69-11	69-14

September 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	68-00		68-00	67-06	67-07	67-06
3	67-13		67-19	67-08	67-17	67-15
4	67-19		67-19	66-27**L**	67-01	67-00
7	67-24		67-30	67-23	67-27	67-28
8	68-00		68-08	67-25	68-06	68-08
9	68-11		68-19	68-07	68-08	68-07
10	67-31		68-03	67-28	68-02	68-03
11	67-20		67-23	67-10	67-10	67-12
14	67-00		67-05	66-28	66-28	
15					67-10**N**	
16	67-00		67-04	67-00	67-04	
17	67-08		67-11	67-03	67-04	67-03
18	67-17		67-21	67-15	67-19	
21					67-17**N**	
22	67-20		68-16	67-20	68-13	68-16
23	68-26	68-27	68-27	68-23	68-24	68-23
24	68-30		69-25	68-30	69-25	
25	69-27		70-03**H**	69-11	69-13	69-11
28	69-09		69-20	69-05	69-12	69-13
29	69-09		69-13	69-05	69-13	69-12
30	69-26		69-26	69-06	69-07	69-06
31	69-09		69-09	68-22	68-28	68-31

December 1986

Jan	Open	High	Low	Close	
1	**HOLIDAY**				
2	67-21	67-21	66-28	66-30	66-28
3	67-03	67-09	66-30	67-07	67-05
4				66-22**N**	
7	67-20	67-20	67-17	67-17	
8	67-20	67-29	67-14	67-27	67-29
9	67-28	68-05	67-28	67-30	67-28
10	67-20	67-24	67-17	67-23	67-24
11				67-01**N**	
14	66-19	66-19	66-16**L**	66-16	
15	67-00	67-06	66-28	66-28	66-30
16	66-21	66-24	66-21	66-24	
17	66-25	66-25	66-23	66-25	66-23
18	67-05	67-07	67-03	67-07	67-06
21				67-05**N**	
22	67-31	68-04	67-31	68-01	68-04
23	68-17	68-17	68-11	68-12	68-11
24				69-13**N**	
25	69-15	69-23**H**	68-30	69-00	68-30
28	69-03	69-07	68-24	68-31	69-00
29				68-30**N**	
30				68-24**N**	
31	68-09	68-18	68-09	68-14	68-18

March 1987

Jan	Open	High	Low	Close	
1	**HOLIDAY**				
2	67-13	67-13	66-19	66-22	66-19
3	66-19	67-00	66-19	66-30	66-28
4				66-13**N**	
7				67-07**N**	
8	67-11	67-19	67-11	67-17	67-19
9				67-18**N**	
10	67-08	67-14	67-07	67-13	67-14
11	66-21	66-23	66-21	66-21	66-23
14	66-09	66-16	66-05**L**	66-05	
15				66-19**N**	
16	66-15	66-15	66-13	66-15	66-13
17				66-12**N**	
18	66-29	66-29	66-24	66-28	66-27
21	66-26	66-26	66-26	66-26	
22	67-12	67-25	67-12	67-22	67-25
23				68-00**N**	
24	68-16	69-02	68-16	69-02	
25	69-04	69-12**H**	68-18	68-20	68-18
28	68-27	68-27	68-12	68-19	68-20
29				68-17**N**	
30				68-11**N**	
31				68-06**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

	June 1987					September 1987				
Jan	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
1	**HOLIDAY**					**HOLIDAY**				
2	67-06	67-06	66-11	66-15	66-11	67-00	67-00	66-04	66-09	66-04
3	66-11	66-23	66-11	66-22	66-20	66-13	66-16	66-06	66-15	66-13
4				66-05**N**		66-15	66-15	65-25	65-29	65-30
7	67-01	67-01	66-29	67-00	66-30	66-25	66-25	66-22	66-25	66-22
8	67-01	67-10	66-28	67-08	67-10				67-02**N**	
9				67-09**N**					67-01**N**	
10				67-05**N**					66-29**N**	
11				66-14**N**					66-06**N**	
14	66-05	66-07	65-27**L**	65-27		65-29	65-31	65-18**L**	65-18	
15				66-09**N**					66-00**N**	
16	66-02	66-05	66-02	66-05	66-03	65-27	65-27	65-23	65-26	
17	66-08	66-10	66-02	66-03	66-02	65-31	66-01	65-25	65-26	65-25
18	66-23	66-23	66-14	66-18	66-17	66-10	66-10	66-05	66-09	66-08
21	66-16	66-16	66-16	66-16		66-07	66-08	66-07	66-07	66-08
22				67-15**N**		67-04	67-08	67-04	67-08	67-07
23	67-29	67-29	67-22	67-23	67-22	67-19	67-19	67-14	67-15	67-14
24				68-24**N**		68-14	68-18	68-14	68-18	68-16
25	68-26	69-02**H**	68-08	68-10	68-08	68-18	68-26**H**	67-31	68-01	67-31
28				68-10**N**		68-13	68-13	67-23	68-00	68-01
29				68-05**N**					67-27**N**	
30	68-29	68-29	67-31	68-00	67-31	68-10	68-10	67-21	67-22	67-21
31				67-27**N**					67-18**N**	

US BONDS VOLUME OF SALES

REPORTED IN CONTRACTS

Jan	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	TOTAL
1	**HOLIDAY**											
2	96,541	5,539	1,591	891	810	603	129	130	60	30	11	106,335
3	122,494	6,604	2,683	582	341	154	31	8	1**L**	2	10	132,910
4	120,191	2,842	393	267	385	14	125				40	124,257
7	119,929	4,399	775	559	242	249	21	10		5	5	126,194
8	129,564	2,519	236	78	155	125	137	2	15	3		132,834
9	111,472	2,400	251	206	157	124	58	7				114,675
10	126,156	1,863	567	145	106	5**L**	11	21	20			128,894
11	144,161	2,429	376	210	23**L**	113	143		2			147,457
14	104,115	3,280	727	606	133	143	1**L**	2	1	10	20	109,039
15	160,595	2,348	259	73	35			3				163,313
16	102,074	7,143	888	100	451	10	7	4	10	14	10	110,711
17	84,320	3,855	3,002	1,096	1,001	654	594	330		15	25	94,892
18	91,264	5,915	1,833	1,383**H**	1,397**H**	277	1,392**H**		2,247**H**	32	1,125**H**	106,865
21	12,456**L**	848**L**	117**L**	17**L**		6			2	4	2**L**	13,452**L**
22	134,353	6,703	813	192	70	115	28	13	2		4	142,293
23	127,607	8,320	771	417	166	570	16	43		2	11	137,923
24	214,092**H**	14,185**H**	2,548	721	1,157	354	24		20		6	233,107**H**
25	167,352	5,823	1,078	930	982	706**H**	87	1,126**H**	2,216	1,107**H**	9	181,416
28	163,382	7,071	408	268	244	336	13	1**L**	10		3	171,736
29	139,892	11,142	5,000**H**	1,108	575	109	10					157,836
30	164,634	11,306	1,810	793	573	425	14			1**L**	3	179,559
31	144,896	10,523	1,159	525	648	43	33	25				157,852
TOTAL	2,781,541	127,057	27,285	11,167	9,651	5,135	2,874	1,725	4,606	1,225	1,284	2,973,550

US BONDS OPEN CONTRACTS

REPORTED IN CONTRACTS

Jan	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	TOTAL
1	**HOLIDAY**											
2	129,650	33,270	9,920	10,896**H**	7,453	5,621**H**	1,866	494	35**L**	40	29**L**	199,274
3	129,924	29,945	9,126	10,878	7,345	5,467	1,872	488	35	39**L**	39	195,158
4	130,628	30,226	9,043	10,813	7,387	5,453	1,747	488	35	39	69	195,928
7	131,567	30,692	9,171	10,823	7,394	5,462	1,726	488	35	44	69	197,471
8	129,207	30,360	9,011**L**	10,813	7,239**L**	5,489	1,595**L**	486	50	45	69	194,364
9	130,025	30,575	9,050	10,607	7,251	5,461	1,624	486	50	45	69	195,243
10	131,178	30,421	9,131	10,462	7,279	5,462	1,621	485	45	45	69	196,198
11	129,992	30,939	9,092	10,498	7,281	5,349	1,704	485	43	45	69	195,497
14	131,623	31,410	9,375	10,603	7,320	5,489	1,703	485	42	45	89	198,184
15	130,426	31,643	9,327	10,599	7,344	5,489	1,703	486	42	45	89	197,193
16	127,183	29,377	9,424	10,499	7,588	5,493	1,705	484	40	43	91	191,927
17	125,119	29,962	10,203	10,784	7,987	5,377	1,803	305**L**	40	48	111	191,739
18	122,855	27,981	9,239	10,826	8,377**H**	5,231	2,819	305	2,236	48	1,133	191,050
21	122,141**L**	27,943	9,239	10,809	8,377	5,225	2,819	305	2,238	44	1,131	190,271**L**
22	126,530	29,008	9,271	10,617	8,307	5,197	2,845	308	2,240	44	1,133	195,500
23	125,060	27,114**L**	9,158	10,200	8,141	5,182	2,848**H**	350	2,240	45	1,143	191,481
24	128,428	28,271	10,291	10,129	8,086	4,828	2,848	350	2,258**H**	45	1,149**H**	196,683
25	130,915	29,073	9,945	10,002	7,572	4,839	2,815	1,257**H**	871	1,043	1,148	199,480
28	125,359	31,578	9,926	10,084	7,646	4,802**L**	2,810	1,257	869	1,043	1,148	196,522
29	129,445	33,926	11,516**H**	10,093	7,722	4,859	2,817	1,257	869	1,043	1,148	204,695
30	133,026**H**	35,330	9,982	9,634	7,823	5,054	2,817	1,257	869	1,044**H**	1,149	207,985
31	131,076	38,291**H**	9,771	9,529**L**	7,493	5,064	2,794	1,257	869	1,044	1,149	208,337**H**

H = high   **L** = low   **A** = asked   **B** = bid   **N** = nominal

US BONDS FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

March 1985

Feb	Open		High	Low	Close	
1	72-29	72-26	72-29**H**	72-10	72-15	72-13
4	72-03	72-01	72-19	72-C1	72-12	72-13
5	72-20	72-22	72-27	72-15	72-23	72-21
6	72-25	72-27	72-28	72-04	72-04	72-05
7	72-08	72-09	72-13	71-21	71-26	71-28
8	71-17	71-19	72-12	71-15	72-06	72-07
11	72-09	72-07	72-18	71-22	71-26	71-24
12	71-23	71-21	71-27	71-20	71-25	71-27
13	71-26	71-28	72-03	71-21	71-27	71-28
14	72-08	72-06	72-18	72-03	72-17	72-15
15	72-15	72-17	72-18	71-21	71-23	71-21
18	**HOLIDAY**					
19	71-22	71-23	71-30	71-19	71-25	71-26
20	71-15	71-13	71-15	70-26	70-29	70-26
21	70-16	70-14	70-16	70-03	70-10	70-11
22	70-18	70-17	70-23	69-12	69-24	69-28
25	69-26	69-22	69-30	69-08	69-24	69-26
26	69-31	70-03	70-09	69-19	70-09	70-06
27	69-25	69-22	69-30	69-04	69-04	69-06
28	69-08	69-07	69-14	68-23**L**	68-26	68-28

June 1985

Feb	Open		High	Low	Close	
1	71-25	71-22	71-25	71-08	71-13	71-11
4	70-31	70-30	71-19	70-30	71-11	71-12
5	71-19	71-20	71-26	71-14	71-22	71-20
6	71-25	71-27	71-27**H**	71-04	71-05	71-06
7	71-08	71-10	71-14	70-22	70-28	70-29
8	70-18	70-21	71-11	70-15	71-07	71-05
11	71-08	71-07	71-16	70-21	70-25	70-24
12	70-20	70-21	70-26	70-18	70-24	70-26
13	70-25	70-26	71-03	70-20	70-26	70-27
14	71-07	71-05	71-18	71-02	71-16	71-15
15	71-15	71-17	71-17	70-21	70-23	70-21
18	**HOLIDAY**					
19	70-21	70-23	70-29	70-19	70-26	70-25
20	70-16	70-11	70-16	69-27	69-29	69-27
21	69-14	69-15	69-16	69-03	69-10	69-11
22	69-17	69-18	69-23	68-12	68-24	68-28
25	68-26	68-24	68-30	68-09	68-25	68-26
26	69-00	69-02	69-10	68-19	69-10	69-07
27	68-25	68-23	68-29	68-04	68-04	68-06
28	68-06	68-08	68-13	67-21**L**	67-27	67-29

September 1985

Feb	Open		High	Low	Close	
1	70-30		70-31	70-16	70-20	70-19
4	70-13		70-27	70-10	70-19	70-20
5	70-28		71-00**H**	70-23	70-28	
6	71-00		71-00	70-13	70-14	70-13
7	70-16		70-21	69-31	70-05	
8	69-29	69-28	70-17	69-25	70-13	70-14
11	70-14		70-22	69-27	69-29	
12	69-25		70-00	69-25	69-31	70-00
13	70-00		70-09	69-28	70-03	70-02
14	70-13		70-25	70-11	70-23	70-22
15	70-23		70-23	69-28	69-29	69-28
18	**HOLIDAY**					
19	69-29	69-30	70-03	69-27	70-00	
20	69-20	69-19	69-20	69-02	69-03	69-02
21	68-21	68-22	68-22	68-10	68-17	
22	68-25	68-26	68-29	67-22	68-00	68-03
25	68-01	68-02	68-04	67-17	68-02	68-01
26	68-07		68-18	67-27	68-18	68-15
27	68-00	67-30	68-03	67-10	67-12	67-10
28	67-12	67-14	67-19	66-30**L**	67-02	67-03

December 1985

Feb	Open		High	Low	Close	
1	70-08	70-07	70-08	69-24	70-00	69-31
4	69-21		70-05	69-20	70-00	69-31
5	70-07		70-12	70-03	70-10	70-08
6	70-14		70-14**H**	69-25	69-26	69-25
7	69-29		70-02	69-11	69-17	69-16
8	69-09	69-08	69-28	69-03	69-26	69-25
11	69-26		70-03	69-07	69-09	69-08
12	69-01		69-12	69-01	69-11	69-12
13	69-17		69-23	69-09	69-16	69-14
14	69-25		70-02	69-22	70-02	
15	70-03		70-03	69-08	69-08	69-09
18	**HOLIDAY**					
19	69-06		69-14	69-06	69-12	69-11
20	68-31		68-31	68-12	68-13	68-12
21	68-00	68-02	68-02	67-23	67-29	
22	68-03		68-08	67-01	67-13	67-14
25	67-11		67-17	66-29	67-13	67-14
26	67-22		67-28	67-08	67-28	67-27
27	67-13		67-15	66-21	66-21	66-24
28	66-26		66-27	66-10**L**	66-14	66-15

March 1986

Feb	Open		High	Low	Close	
1	69-16		69-19	69-11	69-16	69-13
4	69-05		69-18	69-05	69-13	
5	69-24		69-26**H**	69-16	69-23	69-22
6	69-26		69-26	69-07	69-07	69-08
7	69-10		69-15	68-29	68-31	69-00
8	68-21		69-10	68-19	69-04	69-07
11	69-08		69-14	68-22	68-23	68-22
12	68-18		68-26	68-18	68-25	68-26
13	68-31		69-04	68-23	68-31	68-29
14	69-07		69-16	69-05	69-14	69-16
15	69-15		69-15	68-24	68-25	68-24
18	**HOLIDAY**					
19	68-24		68-29	68-24	68-26	68-27
20	68-12		68-13	67-28	67-31	67-28
21	67-15		67-16	67-08	67-14	67-12
22	67-23		67-23	66-18	66-29	66-26
25	66-23		66-28	66-15	66-27	66-28
26	67-09		67-10	66-23	67-10	
27	66-25		66-29	66-06	66-06	66-07
28	66-07		66-10	65-28**L**	65-30	

June 1986

Feb	Open		High	Low	Close	
1	69-00		69-01	68-28	69-00	68-30
4	68-22		69-03	68-22	68-31	68-30
5	69-06		69-09	69-05	69-07	
6	69-14		69-14**H**	68-25	68-29	68-25
7	68-30		69-00	68-15	68-17	68-18
8	68-07		68-26	68-06	68-24	
11	68-27		68-30	68-07	68-08	68-07
12	68-02		68-11	68-02	68-11	
13	68-17		68-21	68-10	68-16	68-15
14	68-24		69-01	68-23	69-00	69-01
15	69-00		69-00	68-09	68-10	68-09
18	**HOLIDAY**					
19	68-11		68-11	68-11	68-11	
20	67-25		67-27	67-14	67-16	67-14
21	66-29		67-01	66-28	66-29	66-30
22	67-08		67-08	66-04	66-16	66-15
25	66-15		66-15	66-00	66-13	66-14
26	66-14		66-28	66-11	66-24	66-28
27	66-02		66-02	65-24	65-24	65-25
28	65-27		65-27	65-16**L**	65-17	65-16

September 1986

Feb	Open		High	Low	Close	
1	68-18		68-20	68-15	68-20	68-17
4	68-09		68-22	68-09	68-18	68-17
5	68-25		68-29**H**	68-24	68-28	68-26
6	68-27		68-27	68-13	68-19	68-13
7	68-15		68-15	68-03	68-03	68-06
8	68-00		68-14	67-26	68-12	68-11
11	68-07		68-07	67-26	67-27	67-26
12	67-21		67-30	67-21	67-29	67-30
13	68-04		68-09	67-29	68-03	
14	68-10		68-21	68-10	68-20	68-21
15	68-13		68-13	67-29	67-30	67-29
18	**HOLIDAY**					
19					67-31**N**	
20	67-16		67-16	67-02	67-04	67-02
21	66-16		66-21	66-16	66-17	66-18
22	66-28		66-28	65-24	66-02	66-03
25	66-00		66-02	65-22	66-01	66-02
26	66-02		66-16	65-31	66-12	66-16
27	65-25		66-03	65-12	65-12	65-13
28	65-18		65-18	65-04**L**	65-05	65-04

December 1986

Feb	Open		High	Low	Close	
1	68-06		68-09	67-31	68-09	68-06
4	67-30		68-11	67-30	68-07	68-06
5	68-13		68-17**H**	68-13	68-17	68-15
6	68-12		68-14	68-02	68-06	68-02
7	68-07		68-09	67-25	67-25	67-27
8	67-18		68-03	67-16	68-00	
11					67-15**N**	
12					67-19**N**	
13	67-18		67-29	67-18	67-24	
14	68-03		68-10	68-00	68-09	68-10
15	68-03		68-03	67-18	67-19	67-18
18	**HOLIDAY**					
19	67-20		67-20	67-20	67-20	
20	67-02		67-04	66-23	66-25	66-23
21					66-07**N**	
22	66-07		66-07	65-13	65-23	65-25
25	65-23		65-24	65-13	65-23	65-24
26	65-21		66-06	65-21	66-02	66-06
27					65-03**N**	
28	64-27		65-05	64-26**L**	64-27	64-26

March 1987

Feb	Open		High	Low	Close	
1	67-26		67-30	67-23	67-30	67-28
4					67-28**N**	
5					68-05**N**	
6					67-24**N**	
7	67-22		67-22	67-17	67-17	
8					67-22**N**	
11	67-30		67-30	67-05	67-06	67-05
12					67-09**N**	
13	67-14		67-15	67-14	67-14	67-15
14	68-00		68-01**H**	68-00	68-00	68-01
15	67-21		67-21	67-09	67-10	67-09
18	**HOLIDAY**					
19					67-11**N**	
20	66-27		66-27	66-13	66-13	66-14
21	66-00		66-01	65-28	65-29	65-30
22	65-16		65-16	65-04	65-14	65-16
25	65-14		65-15	65-05	65-14	65-15
26	65-13		65-29	65-12	65-25	65-29
27	65-09		65-15	64-25	64-25	64-26
28	64-20		64-20	64-17**L**	64-18	64-17

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

Feb	June 1987					September 1987				
	Open	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
1	67-13	67-20	67-13	67-20	67-19	67-05	67-12	67-02	67-12	
4	67-18	67-24	67-18	67-20	67-19	67-17	67-17	67-11	67-13	67-12
5	67-30	67-30**H**	67-27	67-30	67-28	67-23	67-28**H**	67-21	67-27	67-21
6				67-15**N**		67-15	67-15	67-08	67-15	67-08
7	67-17	67-17	67-08	67-09	67-08	67-10	67-10	67-01	67-03	67-01
8	66-31	67-21	66-31	67-16	67-13	66-30	67-09	66-24	67-09	67-06
11	67-06	67-07	66-28	66-29	66-28				66-21**N**	
12				67-00**N**		66-19	66-25	66-19	66-24	66-25
13	66-31	67-10	66-31	67-05	67-07	66-24	67-03	66-24	66-30	67-00
14	67-18	67-25	67-15	67-25		67-18	67-18	67-18	67-18	
15				67-01**N**		67-14	67-14	66-26	66-27	66-26
18	**HOLIDAY**					**HOLIDAY**				
19	67-03	67-03	67-03	67-03					66-28**N**	
20	66-19	66-19	66-06	66-08	66-06	66-15	66-15	65-31	66-01	65-31
21				65-22**N**		65-13	65-15	65-13	65-14	65-15
22	65-16	65-16	64-28	65-06	65-08				65-01**N**	
25	64-30	65-07	64-30	65-06	65-07				65-00**N**	
26				65-21**N**					65-14**N**	
27	65-01	65-07	64-17	64-17	64-18	64-25	65-00	64-10	64-10	64-11
28	64-13	64-20	64-09**L**	64-10	64-09	64-06	64-13	64-02**L**	64-03	64-02

US BONDS VOLUME OF SALES

REPORTED IN CONTRACTS

Feb	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	TOTAL
1	160,081	14,869	1,696	520	651	644**H**	173	116**H**	4	6	9	178,769
4	104,728	7,408	165	144	101	451	125	45		25	5	113,197
5	138,608	10,138	157**L**	76**L**	692**H**	43	305**H**	57		15	10	150,101
6	142,134	7,303	631	420	95	18	32	20			15	150,663
7	178,473	8,154	365	342	518	87	171	49	2	1**L**	1**L**	188,163
8	181,657	16,502	1,309	1,050**H**	362	236	80	65		51**H**	20	201,332
11	124,111	13,750	1,762	652	146	19	4		30	11		140,485
12	19,641**L**	3,805**L**	380	136	133	134	2**L**				5	24,236**L**
13	124,969	7,790	591	361	189	345	208	44	16	32	32**H**	134,577
14	122,552	8,694	696	85	27**L**	28	2	10	10	41	10	132,155
15	164,268	14,286	2,192	507	181	197	62	11	10		17	181,731
18	**HOLIDAY**											
19	92,089	14,733	581	103	142	1**L**		3		3		107,655
20	170,102	26,947	420	103	76	116	14	70	22	5	21	197,896
21	184,708	28,870	1,171	780	298	140	203		1**L**		5	216,176
22	231,202**H**	28,345	1,970	593	273	262	146	101	5	3		262,900**H**
25	147,913	26,480	1,473	493	167	162	116	10	20	1		176,835
26	184,481	35,431	2,695**H**	478	319	182	301	2**L**	31**H**			223,920
27	55,824	183,135	1,798	428	184	120	171		1	2	3	241,666
28	30,861	193,999**H**	1,657	468	250	90	58	39	1	2	14	227,439
TOTAL	2,558,402	650,639	21,709	7,739	4,804	3,275	2,173	642	153	198	167	3,249,901

US BONDS OPEN CONTRACTS

REPORTED IN CONTRACTS

Feb	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	TOTAL
1	131,698	43,472**L**	10,588	9,676	7,505**H**	4,989	2,849**L**	1,212**L**	865	1,044**L**	1,140**L**	215,038
4	130,600	44,374	10,423	9,678	7,462	5,010	2,898	1,232	865	1,058	1,145	214,745**L**
5	130,616	47,329	10,266	9,647	7,448	5,014	2,972	1,289	865	1,063	1,150	217,659
6	137,222	48,640	10,169	9,703**H**	7,393	5,017	2,999	1,309	865	1,063	1,165	225,545
7	137,549**H**	48,841	10,126	9,643	7,372	4,961	3,038	1,358	865	1,063	1,166	225,982
8	137,187	51,117	9,978**L**	9,281	7,498	4,964	2,963	1,313	865	1,113	1,173	227,452**H**
11	131,793	53,764	10,492	9,140	7,376	4,962	2,963	1,313	885	1,123	1,173	224,984
12	130,944	54,294	10,323	9,050	7,266**L**	4,936	2,964	1,313	885	1,123	1,178	224,276
13	130,396	55,424	10,461	9,113	7,288	4,789	2,924	1,328	869	1,095	1,178	224,865
14	125,001	56,249	10,573	9,116	7,271	4,773	2,923	1,328	872	1,125	1,188	220,419
15	127,003	58,883	10,580	9,028	7,359	4,840	2,879	1,328	862	1,125	1,190	225,077
18	**HOLIDAY**											
19	118,428	61,563	10,802	9,075	7,380	4,839	2,879	1,331	862	1,125	1,190	219,474
20	117,914	67,453	10,930	8,977**L**	7,388	4,742**L**	2,883	1,350	854**L**	1,126	1,192	224,809
21	114,896	70,394	11,158	9,113	7,339	4,796	2,960	1,350	854	1,126	1,195	225,181
22	111,385	74,758	11,601	9,241	7,432	5,023	2,997	1,437	854	1,125	1,195	227,048
25	106,387	79,072	11,838	9,166	7,434	5,084	2,989	1,440**H**	873	1,125	1,195	226,603
26	93,431	85,812	12,348	9,307	7,449	5,164**H**	3,185**H**	1,440	895**H**	1,125	1,195	221,351
27	77,470	106,086	12,481	9,389	7,462	5,044	3,055	1,440	894	1,125	1,195	225,641
28	66,715**L**	115,572**H**	12,770**H**	9,384	7,361	4,799	2,997	1,401	893	1,127**H**	1,203**H**	224,222

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

March 1985

Mar	Open		High	Low	Close	
1	68-20	68-16	69-13	68-15	69-08	69-10
4	69-10	69-08	69-18	68-19	68-22	68-24
5	69-02	69-00	69-09	68-28	69-08	69-06
6	69-11	69-13	69-17	68-24	68-25	68-26
7	68-15	68-14	68-22	68-08**L**	68-18	68-22
8	69-08	69-06	69-27	69-06	69-27	69-26
11	70-02	70-00	70-02**H**	69-20	69-28	69-29
12	69-17	69-15	69-24	69-14	69-23	69-24
13	69-07	69-06	69-13	69-03	69-06	69-07
14	68-31		69-08	68-26	69-07	69-08
15	69-11	69-12	69-19	69-01	69-02	69-01
18	69-06		69-08	68-15	68-16	68-17
19	68-09		68-27	68-09	68-27	
20	69-13	69-12	69-13	69-03	69-03	
21						
22						
25						
26						
27						
28						
29						

June 1985

Mar	Open		High	Low	Close	
1	67-19	67-13	68-14	67-13	68-10	68-07
4	68-03	68-07	68-18	67-18	67-22	67-24
5	68-02	68-00	68-10	67-28	68-08	68-06
6	68-12		68-18	67-23	67-25	67-26
7	67-12	67-15	67-23	67-08**L**	67-18	67-23
8	68-09	68-07	68-28	68-07	68-26	68-27
11	69-02	68-31	69-02	68-20	68-28	68-29
12	68-17	68-16	68-25	68-14	68-25	68-23
13	68-05	68-08	68-14	68-04	68-07	68-09
14	68-01	68-00	68-12	67-28	68-09	68-10
15	68-13	68-16	68-22	68-02	68-02	68-04
18	68-05	68-07	68-10	67-15	67-16	67-17
19	67-11	67-09	67-29	67-09	67-28	67-29
20	68-13	68-16	68-16	68-01	68-14	68-12
21	68-16	68-14	68-27	68-07	68-20	68-22
22	68-16	68-14	68-19	68-08	68-09	68-11
25	68-06	68-08	68-22	68-05	68-21	68-20
26	68-28	68-26	69-10	68-20	69-10	69-08
27	68-25	68-21	69-02	68-19	68-25	68-24
28	68-17	68-15	69-09	68-14	69-01	68-31
29	69-07	69-06	69-24**H**	69-03	69-23	69-21

September 1985

Mar	Open		High	Low	Close	
1	66-22	66-24	67-2[illegible]	66-22	67-16	67-17
4	67-17		67-25	66-25	66-29	
5	67-07		67-15	67-03	67-14	
6	67-16		67-24	66-29	66-31	67-00
7	66-19	66-20	66-29	66-16**L**	66-25	66-29
8	67-14	67-15	68-02	67-14	68-00	68-01
11	68-08		68-08	67-27	68-04	68-03
12	67-24		67-31	67-20	67-31	
13	67-13	67-14	67-20	67-1[illegible]	67-13	67-14
14	67-06		67-18	67-03	67-14	67-16
15	67-18		67-27	67-08	67-11	67-10
18	67-13		67-16	66-21	66-22	66-23
19	66-18	66-16	67-04	66-16	67-04	67-02
20	67-18	67-19	67-20	67-07	67-17	67-19
21	67-21	67-22	67-31	67-12	67-25	67-26
22	67-20		67-23	67-13	67-13	67-14
25	67-09	67-10	67-27	67-09	67-27	67-26
26	68-02	68-00	68-15	67-25	68-13	68-15
27	67-30	67-27	68-06	67-23	67-29	67-28
28	67-20	67-21	68-12	67-19	68-03	68-01
29	68-07	68-08	68-27**H**	68-05	68-25	68-24

December 1985

Mar	Open		High	Low	Close	
1	66-05		66-31	66-04	66-29	66-27
4	66-30		67-02	66-05	66-09	
5	66-19		66-27	66-15	66-25	
6	67-00		67-02	66-10	66-10	66-11
7	66-00	66-01	66-09	65-28	66-05	66-09
8	66-26	66-29	67-13	66-26	67-12	
11	67-16	67-17	67-17	67-08	67-14	67-15
12	67-02		67-10	67-00	67-10	
13	66-26		66-31	66-20	66-23	66-25
14	66-18		66-27	66-14	66-24	66-26
15	66-28		67-05	66-19	66-20	
18	66-23		66-24	65-31	66-00	66-01
19	65-29		66-12	65-27**L**	66-11	66-12
20	66-28		66-30	66-17	66-30	66-27
21	66-30		67-08	66-21	67-01	67-02
22	66-29		66-31	66-22	66-24	66-22
25	66-19	66-20	67-03	66-19	67-03	
26	67-09	67-10	67-23	67-03	67-22	67-23
27	67-05	67-04	67-13	67-00	67-06	67-05
28	66-30	66-29	67-19	66-28	67-09	67-10
29	67-15		68-01**H**	67-13	67-31	

March 1986

Mar	Open		High	Low	Close	
1	65-25		66-12	65-23	66-10	
4	66-00		66-00	65-21	65-24	
5	66-04		66-08	65-30	66-06	66-08
6	66-11		66-15	65-25	65-25	65-26
7	65-15		65-23	65-15	65-19	65-23
8	66-15		66-27	66-13	66-26	66-27
11	66-31		67-00	66-23	66-29	66-30
12	66-17		66-26	66-17	66-26	66-24
13	66-12		66-12	66-04	66-06	66-07
14	66-03		66-09	65-29	66-08	66-07
15	66-09		66-10	66-00	66-02	66-00
18	66-03		66-03	65-13**L**	65-13	
19	65-15		65-24	65-13	65-24	
20	66-06		66-07	65-29	66-07	66-06
21	66-10		66-17	66-00	66-14	66-13
22	66-05		66-09	66-01	66-03	66-01
25	66-01		66-17	66-01	66-17	66-15
26	66-21		67-01	66-16	67-01	
27	66-12		66-24	66-12	66-16	
28	66-06		66-27	66-06	66-19	
29	66-23		67-07**H**	66-23	67-06	67-07

June 1986

Mar	Open		High	Low	Close	
1	65-05		65-31	65-05	65-28	
4	65-28		66-02	65-10	65-10	
5	65-21		65-26	65-15	65-24	65-25
6	65-31		66-02	65-11	65-11	65-12
7	65-00		65-09	65-00	65-04	65-09
8	66-06		66-13	66-03	66-11	66-13
11	66-18		66-13**H**	66-08	66-14	66-15
12	66-04		66-10	66-02	66-10	66-09
13	65-26		65-29	65-18	65-23	65-24
14	65-15		65-26	65-13	65-24	65-23
15	66-00		66-00	65-15	65-17	65-15
18	65-07		65-08	64-27**L**	64-27	64-28
19	64-30		65-07	64-28	65-07	
20	65-19		65-21	65-12	65-21	65-20
21	65-14		65-30	65-14	65-28	65-27
22	65-16		65-23	65-15	65-16	65-15
25	65-15		65-31	65-15	65-31	65-29
26	66-04		66-14	65-30	66-13	66-14
27	65-28		66-04	65-26	65-30	65-29
28	65-24		66-09	65-23	65-31	65-30
29	66-04		66-19	66-01	66-17	66-18

September 1986

Mar	Open		High	Low	Close	
1	64-27		65-18	64-27	65-16	
4	65-20		65-22	64-29	64-31	64-30
5	65-03		65-13	65-03	65-12	65-13
6	65-07		65-07	64-31	64-31	65-00
7	64-21		64-29	64-21	64-24	64-29
8	65-23		66-01**H**	65-23	66-01	
11					66-03**N**	
12					65-29**N**	
13	65-17		65-17	65-09	65-11	
14	65-00		65-13	65-00	65-11	65-09
15	65-05		65-07	65-01	65-03	65-01
18	64-25		64-25	64-13**L**	64-14	64-13
19	64-15		64-25	64-13	64-24	64-25
20	65-03		65-07	64-30	65-07	65-05
21	64-30		65-15	64-30	65-13	65-11
22					64-31**N**	
25	64-30		65-15	64-30	65-15	65-14
26	65-18		65-30	65-14	65-30	65-29
27	65-11		65-19	65-10	65-13	65-12
28	65-03		65-24	65-01	65-14	65-12
29	65-26		66-01	65-25	66-01	65-31

December 1986

Mar	Open		High	Low	Close	
1	65-06		65-08	64-31	65-06	
4	65-10		65-12	64-20	64-21	64-20
5					65-03**N**	
6	65-07		65-07	64-21	64-21	64-22
7					64-19**N**	
8	65-13		65-23**H**	65-13	65-21	65-23
11					65-25**N**	
12					65-19**N**	
13	65-06		65-06	64-31	65-01	65-00
14	64-23		65-02	64-22	65-00	64-29
15	64-30		64-30	64-21	64-26	64-21
18	64-23		64-23	64-01**L**	64-02	64-01
19	64-05		64-13	64-01	64-12	64-13
20	64-26		64-27	64-18	64-27	64-24
21	64-18		65-02	64-18	65-00	64-29
22					64-17**N**	
25	64-29		65-01	64-29	65-01	65-00
26	65-05		65-16	65-03	65-16	65-14
27	65-01		65-03	64-28	64-30	64-28
28	64-29		65-07	64-26	64-30	64-27
29	64-31		65-17	64-31	65-17	65-13

March 1987

Mar	Open		High	Low	Close	
1					64-29**N**	
4	64-17		64-17	64-11	64-11	
5					64-26**N**	
6	64-30		64-30	64-12	64-12	64-14
7					64-10**N**	
8	65-04		65-14**H**	65-03	65-12	65-14
11					65-16**N**	
12					65-10**N**	
13	64-29		64-29	64-22	64-24	64-23
14	64-14		64-25	64-14	64-23	64-19
15	64-20		64-20	64-10	64-15	64-10
18					63-22**N**	
19					64-02**N**	
20	64-14		64-16	64-07**L**	64-16	64-13
21					64-17**N**	
22					64-05**N**	
25					64-20**N**	
26					65-01**N**	
27	64-13		64-14	64-13	64-13	64-14
28	64-17		64-26	64-12	64-16	64-12
29	64-13		65-01	64-13	65-01	64-29

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

Mar	June 1987					September 1987					December 1987				
	Open	High	Low	Close		Open	High	Low	Close		Open	High	Low	Close	
1	64-22	64-23	64-14	64-21		64-15	64-16	64-07	64-14						
4				64-03**N**		64-13	64-19	63-28	63-29	63-28					
5				64-18**N**		64-11	64-12	64-0[illegible]	64-10	64-12					
6	64-22	64-22	64-04	64-04	64-06	64-07	64-08	64-00	64-01	64-00					
7				64-02**N**		63-25	63-28	63-22	63-24	63-28					
8	64-28	65-07**H**	64-28	65-04	65-07	64-22	65-01**H**	64-22	64-30	65-01					
11				65-08**N**					65-02**N**						
12				65-02**N**					64-28**N**						
13	64-20	64-20	64-14	64-16	64-15	64-16	64-16	64-08	64-10	64-08					
14	64-06	64-17	64-06	64-15	64-10	63-30	64-10	63-30	64-08	64-02					
15				64-00**N**		63-29	63-29	63-24	63-29	63-24					
18	63-13	63-13	63-12**L**	63-13	63-12	63-15	63-15	63-04**L**	63-05	63-04					
19				63-24**N**		63-12	63-16	63-04	63-15	63-16					
20				64-03**N**		63-25	63-30	63-21	63-30	63-26					
21				64-06**N**					63-28**N**		63-24	63-28**H**	63-14**L**	63-26	63-19
22				63-26**N**					63-16**N**					63-07**N**	
25				64-09**N**					63-31**N**					63-22**N**	
26				64-21**N**		64-11	64-15	64-11	64-15	64-11				64-02**N**	
27				64-01**N**		63-31	63-31	63-22	63-27	63-22				63-12**N**	
28	64-00	64-13	63-30	64-03	63-30	63-16	64-02	63-16	63-24	63-17				63-05**N**	
29	64-13	64-19	64-13	64-19	64-14	64-00	64-06	64-00	64-06	64-01				63-21**N**	

US BONDS VOLUME OF SALES

REPORTED IN CONTRACTS

Mar	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	20,413**H**	169,757**H**	2,038	1,048	970	612	181	109		4	4		195,136**H**
4	17,840	151,194	541**L**	195	67	70	5	4	2		5		170,023
5	11,954	138,950	2,490	389	167	108	27				1**L**		154,086
6	9,822	156,605	1,548	138	11	6**L**	1**L**	2**L**	3	1**L**	4		168,141
7	15,388	146,964	3,124	343	10	29	22				5		165,885
8	11,205	155,435	2,691	331	119	154	103	10	108**H**	106**H**	6		170,268
11	7,950	86,684	1,298	357	37	147							96,473
12	7,428	97,253	2,584	978	169	92							108,504
13	7,722	118,744	3,581	370	56	390	499**H**	58	44	13	23		131,500
14	6,357	103,816	2,968	728	348	704**H**	182	112	20	30	14		115,279
15	2,857**L**	133,520	3,604	572	225	148	3	4	4		3		140,940
18	5,086	117,151	1,634	193	18	44	34	4		1	15		124,180
19	6,964	134,008	1,345	1,278	661	261	381	150			15		145,063
20	4,091	113,668	952	443	59	11	16	3	1**L**		15		119,259
21		147,590	4,253	346	105	103	31	8				2**H**	152,438
22		73,225	855	123**L**	5**L**	127							74,335
25		63,280**L**	2,283	670	691	326	478	170**H**					67,898**L**
26		136,777	2,618	1,293**H**	1,123**H**	445	190	25			14		142,485
27		129,517	2,010	402	74	185	140	42	2		2		132,374
28		169,037	8,110**H**	644	191	234	278	101	51	87	143**H**		178,876
29		144,668	6,234	742	312	346	16	32	8	5	5		152,368
TOTAL	135,077	2,687,843	56,861	11,583	5,418	4,542	2,587	834	243	247	274	2	2,905,511

US BONDS OPEN CONTRACTS

REPORTED IN CONTRACTS

Mar	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	59,372**H**	128,779**L**	12,959**L**	9,413	7,454**L**	4,838	2,928	1,375	893	1,127**L**	1,203**L**		230,341**H**
4	50,801	135,134	13,084	9,304	7,455	4,810	2,926	1,377	891	1,127	1,208		228,117
5	44,586	138,756	14,207	9,267	7,495	4,794	2,909	1,377	891	1,127	1,207		226,616
6	41,707	141,446	14,702	9,242	7,506	4,792**L**	2,909	1,377	888**L**	1,128	1,203		226,900
7	34,407	147,655	16,212	9,351	7,506	4,805	2,924	1,377	888	1,128	1,206		227,459
8	29,969	150,909	17,191	9,427	7,527	4,888	3,027**H**	1,367	949	1,228	1,206		227,688
11	26,849	152,109	17,143	9,375	7,491	4,873	3,027	1,367	949	1,228	1,206		225,617
12	24,705	152,047	17,449	9,122	7,545	4,926	3,027	1,367	949	1,228	1,206		223,571
13	21,808	155,429	18,707	9,167	7,533	4,928	2,863	1,334**L**	973	1,228	1,206		225,176
14	18,314	157,275	20,488	8,938**L**	7,635	5,079	2,894	1,343	993**H**	1,248**H**	1,208		225,415
15	16,641	156,453	21,563	9,231	7,778	5,091	2,892	1,339	989	1,248	1,208		224,433
18	12,742	156,279	22,193	9,294	7,780	5,094	2,880	1,341	989	1,247	1,218		221,057
19	9,515	160,094	22,038	9,352	7,647	5,125	2,681	1,461	989	1,247	1,225		221,374
20	6,635	161,689	22,250	9,356	7,649	5,116	2,665	1,463	988	1,247	1,220		220,278
21	6,622	166,203	23,199	9,391	7,601	5,116	2,676	1,465	988	1,247	1,220		225,728
22	6,622	165,806	23,241	9,464	7,602	5,120	2,676	1,465	988	1,247	1,220		225,451
25	6,621	165,957	23,324	9,651	7,906	5,227	2,662**L**	1,615	988	1,247	1,220		226,418
26	5,858	166,561**H**	23,578	9,592	7,913	5,257	2,666	1,630	988	1,247	1,220		226,510
27	5,440**L**	164,653	23,592	9,748**H**	7,906	5,287**H**	2,742	1,658**H**	989	1,247	1,221		224,483
28		164,303	24,283	9,347	7,992**H**	5,233	2,677	1,619	980	1,184	1,298**H**		218,916
29		158,940	24,796**H**	9,421	7,860	5,286	2,679	1,628	983	1,181	1,293		214,067**L**

H = high   **L** = low   **A** = asked   **B** = bid   **N** = nominal

US BONDS FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

June 1985

Apr	Open		High	Low	Close	
1	69-18	69-15	69-26	69-13	69-18	69-16
2	69-14	69-11	69-17	69-06	69-11	69-10
3	69-14	69-13	69-16	69-06	69-08	69-10
4	69-09	69-07	69-09	68-23**L**	69-00	69-01
5	**HOLIDAY**					
8	68-30	69-00	69-20	68-27	68-28	68-29
9	68-29	68-26	69-19	68-24	69-16	69-17
10	69-24	69-28	70-12	69-23	70-03	70-05
11	70-17	70-20	71-05	70-17	70-25	70-27
12	71-02	71-04	71-04	70-21	70-23	70-25
15	70-30	70-28	71-04	70-18	70-30	71-01
16	71-03	71-05	71-22	71-03	71-22	71-21
17	71-14	71-16	71-24	71-03	71-11	71-13
18	72-01	72-03	72-17**H**	72-01	72-05	72-07
19	72-05	72-03	72-15	71-26	72-01	71-31
22	72-08	72-06	72-10	71-27	72-08	72-06
23	72-00	71-29	72-02	71-08	71-11	71-14
24	71-15	71-13	71-16	71-04	71-07	71-08
25	70-30	70-28	70-31	70-19	70-25	70-26
26	70-19	70-17	71-01	70-15	71-00	70-31
29	70-17	70-15	70-21	70-10	70-12	70-11
30	70-17	70-19	71-00	70-15	70-23	70-24

September 1985

Apr	Open		High	Low	Close	
1	68-20	68-19	68-29	68-16	68-19	68-18
2	68-16	68-15	68-19	68-09	68-13	
3	68-15	68-16	68-18	68-08	68-10	68-11
4	68-10		68-11	67-25**L**	68-03	68-02
5	**HOLIDAY**					
8	67-30	68-00	68-22	67-28	67-30	67-29
9	67-29	67-28	68-20	67-25	68-17	68-18
10	68-26	68-29	69-12	68-25	69-04	69-05
11	69-17	69-20	70-04	69-17	69-25	69-27
12	70-03	70-02	70-03	69-22	69-23	69-25
15	69-30	69-29	70-04	69-18	69-30	70-00
16	70-03	70-05	70-21	70-03	70-20	70-21
17	70-15	70-14	70-24	70-02	70-10	70-11
18	71-00	71-02	71-16**H**	71-00	71-03	71-05
19	71-03	71-01	71-13	70-24	70-31	70-29
22	71-07	71-05	71-08	70-25	71-05	
23	70-31	70-28	71-00	70-07	70-10	70-12
24	70-13	70-11	70-14	70-03	70-06	70-07
25	69-29	69-28	69-30	69-17	69-25	69-26
26	69-19	69-17	70-01	69-14	70-00	69-31
29	69-17	69-15	69-22	69-11	69-12	69-11
30	69-17	69-19	70-00	69-16	69-22	69-23

December 1985

Apr	Open		High	Low	Close	
1	67-25		68-02	67-22	67-26	67-25
2	67-24		67-24	67-14	67-19	
3	67-20	67-21	67-22	67-15	67-17	
4	67-15		67-16	67-00**L**	67-07	67-08
5	**HOLIDAY**					
8	67-07		67-25	67-03	67-03	67-05
9	67-02		67-26	67-00	67-23	67-22
10	68-01	68-05	68-18	68-00	68-09	68-11
11	68-26	68-27	69-08	68-26	68-31	
12	69-05		69-06	68-26	68-29	
15	69-01		69-08	68-22	69-02	69-04
16	69-09		69-26	69-08	69-25	69-26
17	69-20		69-27	69-07	69-15	
18	70-04		70-20**H**	70-04	70-07	
19	70-04		70-14	69-28	70-02	70-03
22	70-07	70-09	70-09	69-29	70-07	70-08
23	69-31		70-01	69-09	69-13	
24	69-15		69-17	69-06	69-10	69-11
25	68-30	68-31	69-02	68-23	68-30	
26	68-23		69-04	68-19	69-03	69-04
29	68-20		68-25	68-15	68-15	68-16
30	68-22		69-02	68-20	68-25	68-26

March 1986

Apr	Open		High	Low	Close	
1	67-05		67-08	66-31	67-01	
2	66-30		66-30	66-23	66-26	66-27
3	66-23		66-25	66-23	66-24	66-25
4	66-19		66-19	66-10	66-17	66-16
5	**HOLIDAY**					
8	66-26		67-01	66-12	66-13	66-12
9	66-11		66-31	66-09**L**	66-30	
10	67-10		67-24	67-10	67-17	
11	68-00		68-14	68-00	68-06	68-08
12	68-11		68-11	68-03	68-03	68-04
15	68-09		68-14	67-31	68-08	68-11
16	68-21		68-31	68-15	68-29	68-31
17	68-23		68-31	68-14	68-20	68-21
18	69-10		69-19**H**	69-10	69-14	69-12
19	69-07		69-19	69-01	69-06	69-08
22	69-09		69-15	69-03	69-13	69-12
23	69-04		69-06	68-18	68-19	68-18
24	68-19		68-19	68-12	68-17	68-18
25	68-06		68-07	68-00	68-06	68-05
26	67-27		68-11	67-27	68-10	68-11
29	67-26		67-31	67-23	67-24	67-23
30	67-31		68-11	67-28	68-00	

June 1986

Apr	Open		High	Low	Close	
1	66-12		66-18	66-10	66-11	66-12
2	66-07		66-10	66-02	66-05	
3	66-08		66-08	66-01	66-03	
4	65-31		65-31	65-19**L**	65-27	
5	**HOLIDAY**					
8	65-29		66-11	65-22	65-25	65-22
9	65-21		66-08	65-21	66-06	66-08
10	66-16		67-03	66-16	66-28	66-27
11	67-13		67-25	67-10	67-16	
12	67-24		67-24	67-14	67-14	
15	67-17		67-23	67-06	67-18	67-21
16	67-30		68-08	67-24	68-06	68-08
17	68-01		68-08	67-20	67-29	67-30
18	68-25		68-26	68-20	68-22	68-20
19	68-15		68-28**H**	68-10	68-17	
22	68-20		58-22	68-12	68-21	68-20
23	68-13		68-13	67-22	67-29	67-26
24	67-25		67-28	67-21	67-26	67-27
25	67-16		67-18	67-11	67-17	67-16
26	67-09		67-22	67-06	67-22	67-21
29	67-04		67-10	67-02	67-02	
30	67-07		67-21	67-06	67-09	67-10

September 1986

Apr	Open		High	Low	Close	
1	65-23		65-31	65-23	65-24	65-25
2	65-22		65-22	65-15	65-16	65-17
3	65-13		65-16	65-13	65-15	65-16
4	65-11		65-11	65-03**L**	65-08	
5	**HOLIDAY**					
8	65-17		65-23	65-03	65-06	65-03
9	65-07		65-20	65-07	65-20	
10	65-28		66-14	65-28	66-08	66-07
11	66-25		67-05	66-22	66-28	
12					66-26**N**	
15	66-21		67-02	66-21	66-29	67-01
16	67-10		67-19	67-05	67-17	67-19
17	67-12	67-11	67-19	67-04	67-08	67-10
18	68-01		68-05	67-31	68-03	67-31
19	67-29		68-07**H**	67-21	67-27	67-28
22	68-03	68-04	68-04	67-24	67-28	67-31
23	67-25		67-25	67-05	67-08	67-05
24	67-04		67-08	67-03	67-08	67-07
25	66-26		66-31	66-23	66-31	66-29
26	66-22		67-02	66-22	67-02	
29	66-20		66-20	66-15	66-15	
30	66-20		66-30	66-19	66-22	

December 1986

Apr	Open		High	Low	Close	
1	65-08		65-13	65-05	65-06	65-07
2	65-03		65-03	64-30	64-30	64-31
3					64-30**N**	
4	64-26		64-26	64-19	64-22	64-23
5	**HOLIDAY**					
8	64-25		65-05	64-17**L**	64-21	64-17
9	65-04		65-04	65-02	65-03	65-02
10	65-10		65-26	65-10	65-22	65-21
11	66-07		66-18	66-04	66-10	66-11
12					66-08**N**	
15	66-17		66-17	66-11	66-11	66-15
16	66-23	66-22	67-00	66-19	66-30	67-00
17	66-29		67-00	66-17	66-22	66-24
18	67-18		67-22**H**	67-12	67-17	67-12
19	67-06		67-09	67-06	67-08	67-09
22	67-09		67-13	67-09	67-13	67-12
23	67-08		67-08	66-18	66-20	66-18
24	66-19		66-21	66-14	66-21	
25	66-06		66-13	66-06	66-13	66-12
26	66-05		66-18	66-05	66-18	66-17
29	66-00		66-02	65-30	65-30	
30					66-04**N**	

March 1987

Apr	Open		High	Low	Close	
1	64-22		64-23	64-22	64-22	64-23
2	64-20		64-20	64-14	64-14	64-15
3					64-14**N**	
4					64-08**N**	
5	**HOLIDAY**					
8	64-16		64-16	64-01**L**	64-06	64-01
9					64-18**N**	
10					65-05**N**	
11	66-00		66-01	65-26	65-26	65-27
12	65-28		65-28	65-24	65-26	65-24
15					65-31**N**	
16	66-05		66-15	66-03	66-13	66-15
17	66-14		66-15	66-00	66-04	66-07
18	66-26		67-02**H**	66-26	66-31	66-27
19					66-24**N**	
22	66-24		66-28	66-24	66-28	66-27
23					66-01**N**	
24	66-01		66-05	65-29	66-04	66-05
25	65-26		65-29	65-26	65-29	
26	65-22		66-02	65-22	66-02	
29	65-19		65-19	65-15	65-15	
30					65-20**N**	

June 1987

Apr	Open		High	Low	Close	
1	64-09		64-13	64-07	64-07	64-08
2					64-01**N**	
3					63-31**N**	
4	63-27		63-27	63-21	63-24	63-26
5	**HOLIDAY**					
8	64-04		64-06	63-19**L**	63-24	63-19
9					64-04**N**	
10					64-23**N**	
11					65-12**N**	
12					65-10**N**	
15					65-17**N**	
16					66-00**N**	
17					65-24**N**	
18	66-19		66-19**H**	66-11	66-16	66-11
19	66-07		66-19	66-04	66-07	66-08
22	66-08		66-12	66-08	66-12	66-11
23					65-18**N**	
24	65-17		65-23	65-17	65-21	65-23
25	65-13		65-16	65-13	65-13	65-16
26	65-16		65-21	65-16	65-21	65-20
29					65-01**N**	
30	65-11		65-14	65-05	65-05	65-06

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

	September 1987					December 1987				
Apr	Open	High	Low	Close		Open	High	Low	Close	
1	63-31	64-00	63-26	63-26	63-27				63-15**N**	
2	63-24	63-24	63-18	63-21					63-09**N**	
3	63-21	63-21	63-18	63-21	63-18				63-06**N**	
4	63-15	63-15	63-08	63-11	63-13				63-01**N**	
5	**HOLIDAY**					**HOLIDAY**				
8	63-22	63-27	63-06	63-11	63-06				62-26**N**	
9	63-07	63-23	63-05**L**	63-23					63-11**N**	
10	64-05	64-15	64-05	64-11	64-10				63-30**N**	
11	64-29	65-11	64-29	64-31	65-00	64-26	64-26	64-19**L**	64-19	64-20
12	64-28	64-29	64-28	64-28	64-29				64-17**N**	
15	65-00	65-04	65-00	65-00	65-04				64-24**N**	
16	65-11	65-18	65-08	65-16	65-18				65-05**N**	
17	65-17	65-18	65-03	65-07	65-10				64-29**N**	
18	66-07	66-07**H**	65-29	66-02	65-29				65-16**N**	
19	66-00	66-05	65-19	65-25	65-26	65-16	65-24**H**	65-09	65-12	65-13
22	65-26	65-30	65-26	65-28	65-29				65-16**N**	
23	65-18	65-18	65-04	65-10	65-04				64-24**N**	
24	65-08	65-10	65-08	65-08	65-10				64-30**N**	
25	65-03	65-04	65-02	65-03	65-04				64-25**N**	
26	65-04	65-10	65-04	65-10	65-09	64-26	64-30	64-26	64-30	64-29
29				64-21**N**					64-10**N**	
30	65-01	65-02	64-25	64-25	64-26				64-15**N**	

US BONDS VOLUME OF SALES
REPORTED IN CONTRACTS

Apr	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	100,551	1,687	444	41	171	4	1**L**	2	2	3		102,906
2	83,978	1,580**L**	166	845	1,075	190	4	2		4		87,844
3	65,220**L**	1,851	234	12**L**	143	98				2		67,560**L**
4	93,094	1,787	461	228	356	230	5		9	8		96,178
5	**HOLIDAY**											
8	116,443	5,311	206	194	156	10	30	5	1**L**	4		122,360
9	130,803	3,269	363	38	123	50	1			5		134,652
10	175,727	11,992	1,408**H**	123	1,184	763	44			15		191,256
11	180,104	8,198	988	581	711	1,031**H**	119	1**L**		9	1**L**	191,743
12	77,070	2,562	1,005	42	47**L**			1		1**L**		80,728
15	98,245	2,764	164**L**	42	111	57	5			1		101,389
16	172,181	3,889	941	231	379	271	182**H**	3		7		178,084
17	149,897	6,273	270	160	472	405	14	4		22		157,517
18	186,007**H**	7,389	1,216	234	403	425	91	19**H**	12**H**	61**H**		195,857**H**
19	133,573	3,943	498	103	264	237	1		3	7	5**H**	138,634
22	91,987	3,267	241	54	56	137	97	2	4	4		95,849
23	156,242	3,727	508	815	1,281**H**	724	47			5		163,349
24	119,339	4,293	577	68	811	195	120	11	5	2		125,421
25	153,979	14,922**H**	1,178	1,018**H**	1,223	183	42	4	10	35		172,594
26	91,438	3,095	713	844	1,078	167	6	2	5	6	1	97,355
29	91,642	4,781	255	62	145	1**L**	126	1				97,013
30	116,191	4,372	626	70	275	38			1	5		121,578
TOTAL	2,583,711	100,952	12,462	5,805	10,464	5,216	935	57	52	206	7	2,719,867

US BONDS OPEN CONTRACTS
REPORTED IN CONTRACTS

Apr	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	160,067**H**	24,955**L**	9,450	7,866**L**	5,377	2,679**L**	1,629	984	1,182	1,296**L**		215,485
2	158,309	25,282	9,415**L**	8,540	6,128	2,794	1,633	986	1,182	1,300		215,569
3	157,021	25,229	9,520	8,540	6,247	2,845	1,633	986	1,182	1,302		214,505
4	152,777	24,986	9,630	8,544	6,281	2,772	1,638	986	1,187**H**	1,308		210,109**L**
5	**HOLIDAY**											
8	153,983	26,192	9,694	8,655**H**	6,269	2,776	1,651	991	1,187	1,309		212,707
9	156,844	25,317	9,711	8,655	6,294	2,803	1,652	991	1,187	1,314		214,768
10	155,627	27,906	9,537	8,583	5,700	3,176	1,682	991	1,187	1,319		215,708
11	152,606	30,659	9,618	8,295	5,205	3,523	1,709	990	1,187	1,324	1**L**	215,117
12	150,715	29,029	9,631	8,286	5,206	3,523	1,709	991	1,187	1,325	1	211,603
15	150,494	29,131	9,709	8,256	5,265	3,573	1,704	991	1,187	1,324	1	211,635
16	156,099	29,699	9,938	8,061	5,179**L**	3,499	1,537	992**H**	1,187	1,327	1	217,519
17	153,846	31,077	10,023	8,125	5,493	3,185	1,532**L**	992	1,187	1,349	1	216,810
18	153,279	33,081	10,001	8,080	5,833	3,044	1,557	981	1,187	1,352**H**	1	218,396
19	150,949	32,769	10,063	8,144	6,022	2,960	1,556	981	1,185	1,347	6	215,982
22	150,588	32,346	10,055	8,163	6,017	3,059	1,651	979	1,181	1,346	6	215,391
23	153,685	32,915	10,122	8,459	6,346	3,521	1,663	979	1,181	1,351	6	220,228
24	152,720	33,515	10,243	8,467	6,410	3,635**H**	1,745**H**	977**L**	1,181	1,349	6	220,248**H**
25	148,394	35,769	10,432**H**	8,039	6,320	3,551	1,714	977	1,171**L**	1,347	6	217,720
26	144,968	35,828	10,365	8,541	6,798	3,446	1,715	977	1,176	1,347	7**H**	215,168
29	144,796**L**	36,541**H**	10,396	8,590	6,785	3,447	1,686	977	1,176	1,347	7	215,748
30	149,071	36,527	10,417	8,598	6,912**H**	3,448	1,686	977	1,176	1,349	7	220,168

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

June 1985

May	Open		High	Low	Close	
1	70-25	70-26	71-11	70-21**L**	71-05	71-07
2	71-01	71-03	71-16	70-31	71-15	71-16
3	71-27	71-31	72-10	71-25	71-26	71-28
6	71-31	71-29	72-02	71-23	71-30	72-00
7	72-05	72-07	72-19	71-31	72-00	72-02
8	71-28	71-24	71-29	71-11	71-13	71-14
9	71-19	71-18	72-02	71-15	72-01	72-02
10	72-23	72-21	73-01	72-14	72-28	72-30
13	73-00	73-02	73-02	72-23	72-28	72-27
14	72-28	72-29	73-27	72-27	73-22	73-23
15	73-28	73-27	74-10	73-16	73-17	73-18
16	73-13	73-15	74-08	73-12	74-06	74-03
17	73-26	73-28	73-31	73-20	73-27	73-28
20	75-06	75-03	75-27	74-28	75-14	75-13
21	75-02	75-04	75-11	74-31	75-09	75-07
22	75-12	75-10	75-14	74-25	74-29	74-30
23	74-22	74-20	75-04	74-19	75-01	75-04
24	75-05	75-08	75-15	75-05	75-12	75-13
27	**HOLIDAY**					
28	75-27	75-30	76-16	75-27	76-11	76-13
29	76-04	76-01	76-11	75-31	76-09	76-10
30	76-11	76-15	76-25	76-02	76-24	76-25
31	76-20	76-18	77-14**H**	76-14	77-12	77-10

September 1985

May	Open		High	Low	Close	
1	69-26	69-25	70-10	69-20**L**	70-03	70-06
2	70-01	70-00	70-14	69-30	70-13	70-14
3	70-28	70-31	71-07	70-23	70-24	70-26
6	70-28	70-26	71-00	70-22	70-29	70-30
7	71-03	71-05	71-18	70-29	70-31	71-00
8	70-26	70-23	70-27	70-08	70-12	70-10
9	70-17	70-15	71-00	70-12	70-31	71-00
10	71-18	71-21	71-30	71-12	71-28	71-29
13	71-30	72-01	72-01	71-22	71-25	71-26
14	71-28	71-27	72-25	71-26	72-22	72-21
15	72-26	72-27	73-08	72-15	72-16	72-17
16	72-14	72-12	73-06	72-11	73-02	73-05
17	72-25	72-23	72-30	72-18	72-27	
20	74-07	74-02	74-27	73-27	74-14	74-13
21	74-04	74-02	74-11	73-31	74-06	74-08
22	74-09	74-12	74-14	73-26	73-29	
23	73-21	73-19	74-04	73-18	74-00	74-04
24	74-05	74-07	74-13	74-05	74-10	74-12
27	**HOLIDAY**					
28	74-26	74-29	75-15	74-26	75-11	75-13
29	75-04	75-01	75-12	75-00	75-10	75-11
30	75-16	75-13	75-28	75-03	75-26	75-28
31	75-23	75-21	76-16**H**	75-16	76-14	76-12

December 1985

May	Open		High	Low	Close	
1	68-27		69-12	68-23**L**	69-06	69-07
2	69-03		69-17	69-00	69-16	69-17
3	69-29		70-08	69-26	69-28	
6	69-30		70-01	69-25	69-31	
7	70-06		70-18	69-31	70-00	70-02
8	69-25		69-28	69-11	69-12	
9	69-18		70-01	69-14	70-01	
10	70-22	70-21	71-01	70-13	70-29	70-31
13	71-01	71-02	71-02	70-24	70-27	70-28
14	70-28	70-29	71-28	70-28	71-24	
15	71-28		72-10	71-17	71-19	
16	71-15	71-14	72-08	71-13	72-07	72-05
17	71-27		72-01	71-21	71-30	71-31
20	73-02	73-09	73-28	72-30	73-16	73-17
21	73-05	73-06	73-13	73-02	73-11	73-09
22	73-12		73-16	72-29	72-31	73-00
23	72-24	72-23	73-06	72-20	73-03	73-06
24	73-07		73-16	73-07	73-12	73-13
27	**HOLIDAY**					
28	73-31	73-30	74-17	73-29	74-14	74-15
29	74-06		74-14	74-03	74-12	74-14
30	74-20	74-19	74-30	74-07	74-29	74-30
31	74-24	74-23	75-17**H**	74-19	75-15	75-16

March 1986

May	Open		High	Low	Close	
1	68-09		68-15	68-08**L**	68-11	
2	68-09		68-21	68-09	68-20	68-21
3	69-05		69-11	69-00	69-00	69-01
6	69-05		69-06	68-31	69-04	
7	69-11		69-23	69-04	69-07	69-06
8	68-28		68-28	68-16	68-18	68-17
9	68-21		69-06	68-20	69-06	
10	69-28		70-05	69-19	70-02	70-03
13	70-05		70-07	69-30	70-01	
14	70-03		71-01	70-03	70-31	70-30
15	71-02		71-13	70-24	70-25	70-24
16	70-28		71-15	70-28	71-12	71-10
17	71-02		71-04	70-28	71-03	71-04
20	72-15		73-00	72-06	72-20	72-22
21	72-11		72-18	72-10	72-15	72-16
22	72-21		72-21	72-04	72-06	
23	72-00		72-11	71-28	72-09	72-11
24	72-13		72-21	72-13	72-19	72-18
27	**HOLIDAY**					
28	73-03		73-21	73-03	73-18	73-19
29	73-12		73-18	73-09	73-18	
30	73-27		74-02	73-13	74-01	74-02
31	73-28	73-29	74-22**H**	73-24	74-21	74-20

June 1986

May	Open		High	Low	Close	
1	67-12		67-24	67-12**L**	67-20	
2	67-18		67-30	67-18	67-29	67-30
3	68-12		68-18	68-08	68-09	68-10
6	68-11		68-13	68-11	68-13	
7	68-21		68-29	68-13	68-13	68-14
8	68-03		68-03	67-25	67-26	67-25
9	67-31		68-14	67-28	68-14	
10	68-30		69-13	68-27	69-12	69-11
13	69-13		69-16	69-08	69-09	
14	69-11		70-08	69-11	70-06	
15	70-09		70-21	69-31	69-31	70-00
16	70-07		70-20	70-07	70-16	70-19
17	70-11		70-13	70-04	70-11	70-13
20	71-22		72-07	71-14	71-29	71-31
21	71-19		71-26	71-15	71-24	
22	71-29		71-29	71-12	71-14	
23	71-06		71-19	71-02	71-17	71-19
24	71-23		71-26	71-23	71-26	71-25
27	**HOLIDAY**					
28	72-08		72-28	72-08	72-26	72-27
29	72-17		72-26	72-17	72-25	72-26
30	72-28		73-10	72-22	73-10	
31	73-01		73-29**H**	73-01	73-29	73-28

September 1986

May	Open		High	Low	Close	
1	66-24		67-02	66-24**L**	67-00	66-31
2	67-00		67-09	66-29	67-08	67-09
3	67-25		67-25	67-19	67-20	
6	67-24		67-24	67-22	67-22	67-24
7	67-31		68-09	67-24	67-24	
8	67-18		67-18	67-00	67-03	
9	67-09		67-24	67-06	67-22	67-24
10	68-11		68-23	68-06	68-21	68-22
13	68-20		68-26	68-19	68-19	
14	68-24		69-19	68-21	69-18	69-17
15	69-23		70-00	69-11	69-12	69-11
16	69-08		69-30	69-08	69-28	69-30
17	69-22		69-24	69-15	69-23	69-24
20	70-25		71-18	70-25	71-10	71-09
21	70-30		71-04	70-28	71-02	71-03
22	71-08		71-08	70-22	70-25	
23	70-20		70-29	70-15	70-27	70-29
24	71-04		71-04	71-01	71-01	71-03
27	**HOLIDAY**					
28	71-21		72-06	71-21	72-03	72-05
29	71-29		72-04	71-25	72-02	72-04
30	72-01		72-20	72-01	72-20	
31	72-11		73-07**H**	72-11	73-07	73-06

December 1986

May	Open		High	Low	Close	
1	66-15		66-15	66-13	66-13	
2	66-13		66-23	66-10**L**	66-21	66-23
3	67-02		67-07	67-00	67-00	67-01
6	67-05		67-05	67-00	67-03	67-05
7	67-13		67-20	67-05	67-05	
8	66-30		66-30	66-16	66-17	66-16
9	66-30		67-04	66-29	67-03	67-04
10	67-18		68-03	67-18	68-03	
13	68-02		68-07	67-31	68-01	68-00
14	68-22		68-30	68-21	68-30	
15	68-27		69-11	68-24	68-25	68-24
16	68-24		69-11	68-24	69-08	69-11
17	69-03		69-05	68-28	69-04	69-05
20	70-15		71-00	70-15	70-20	70-22
21	70-11		70-17	70-11	70-17	70-16
22	70-09		70-12	70-06	70-06	70-07
23	69-30		70-10	69-29	70-08	70-10
24					70-16**N**	
27	**HOLIDAY**					
28	71-06		71-18	71-06	71-16	71-18
29	71-06		71-17	71-06	71-15	71-17
30	71-15		72-01	71-15	72-01	
31	71-29		72-20**H**	71-27	72-20	72-18

March 1987

May	Open		High	Low	Close	
1					65-29**N**	
2					66-07**N**	
3	66-20		66-23	66-15	66-15	
6					66-20**N**	
7	66-20		66-20	66-19	66-20	66-19
8					65-30**N**	
9	66-02		66-18	66-02**L**	66-17	66-18
10					67-17**N**	
13	67-13		67-14	67-13	67-14	
14	68-03		68-14	68-03	68-14	68-12
15					68-06**N**	
16	68-16		68-25	68-15	68-22	68-25
17					68-20**N**	
20	70-10		70-13	70-02	70-02	70-05
21	69-26		70-00	69-26	70-00	69-31
22					69-23**N**	
23	69-16		69-26	69-13	69-24	69-26
24	69-31		70-00	69-31	70-00	69-31
27	**HOLIDAY**					
28	70-15		71-01	70-15	70-31	71-01
29					71-00**N**	
30	70-29		71-16	70-29	71-16	
31	71-11		72-03**H**	71-11	72-03	72-01

June 1987

May	Open		High	Low	Close	
1					65-14**N**	
2	65-12		65-24	65-12**L**	65-22	65-24
3					65-31**N**	
6					66-04**N**	
7					66-03**N**	
8					65-14**N**	
9					66-01**N**	
10	66-24		67-00	66-24	66-29	67-00
13	67-02		67-04	66-29	66-29	66-30
14	67-19		67-28	67-19	67-28	
15	68-04		68-09	67-22	67-23	67-22
16	68-04		68-09	68-04	68-06	68-09
17	68-04		68-04	68-01	68-02	68-04
20					69-21**N**	
21	69-15		69-16	69-11	69-16	
22	69-13		69-13	69-06	69-08	
23	69-00		69-11	69-00	69-08	69-11
24					69-15**N**	
27	**HOLIDAY**					
28	70-03		70-17	70-03	70-15	70-17
29	70-08		70-16	70-08	70-15	70-16
30	70-30		71-00	70-30	71-00	
31	71-00		71-19**H**	71-00	71-19	71-17

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

	September 1987					December 1987				
May	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
1	65-01	65-04	65-01	65-02	65-01				64-22**N**	
2	65-00	65-11	65-00	65-09	65-11				65-00**N**	
3	65-22	65-26	65-16	65-17	65-16				65-03**N**	
6	65-20	65-22	65-19	65-21	65-22				65-09**N**	
7	66-02	66-09	65-20	65-22	65-20	65-25	65-25	65-07**L**	65-09	65-07
8	65-09	65-09	64-31**L**	65-00	64-31				64-18**N**	
9	65-02	65-18	65-02	65-18					65-05**N**	
10	66-00	66-17	66-00	66-16	66-17				66-04**N**	
13	66-19	66-19	66-14	66-17	66-16				66-03**N**	
14	66-29	67-16	66-29	67-16	67-14	67-08	67-08	67-01	67-04	67-01
15	67-23	67-28	67-08	67-09	67-08				66-27**N**	
16	67-18	67-27	67-17	67-24	67-27				67-13**N**	
17				67-22**N**		67-04	67-09	67-04	67-08	67-09
20	69-00	69-20	69-00	69-04	69-07	68-16	69-00	68-16	68-23	68-26
21	68-28	69-07	68-24	69-05	69-02				68-21**N**	
22	69-02	69-04	68-24	68-27		68-24	68-24	68-11	68-16	68-15
23	68-21	68-30	68-21	68-27	68-30				68-18**N**	
24	69-05	69-05	69-01	69-04	69-01				68-20**N**	
27	**HOLIDAY**					**HOLIDAY**				
28	70-00	70-03	69-26	70-01	70-03				69-22**N**	
29	69-31	70-03	69-30	70-03	70-02				69-21**N**	
30	69-31	70-18	69-31	70-18					70-05**N**	
31	70-08	71-05**H**	70-08	71-05	71-03	70-05	70-24**H**	70-05	70-24	70-22

US BONDS VOLUME OF SALES
REPORTED IN CONTRACTS

May	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	125,903	5,433	962	53	43	17	2			1**L**		132,414
2	103,664	4,959	1,081	52	390	172	1**L**		1**L**	3		110,323
3	150,290	11,858	1,147	347	785	506	2	1**L**		2		164,938
6	67,192	3,152**L**	566	96	27**L**	6**L**	3			22		71,064**L**
7	168,813	9,418	705	40**L**	134	122	7	16		5	2	179,262
8	139,397	7,176	658	83	108	14	7			1		147,444
9	142,767	5,467	1,050	183	871	521	169	4		8		151,040
10	175,162	11,261	1,485	602	933	488	86		2	34		190,053
13	85,062	4,049	1,202	816	810	721	140		2	20		92,822
14	191,509	11,892	1,314	224	1,230	769	28	16	39	73	2	207,096
15	198,093**H**	14,974	1,142	265	1,456	1,221	9		6	14		217,180
16	170,156	14,129	1,146	305	716	788	16	42	2	22		187,322
17	86,804	8,127	549**L**	163	179	270	278		6		2	96,378
20	178,416	21,537	1,427	294	2,112**H**	1,570**H**	31	5		29	1**L**	205,422
21	85,085	9,917	823	369	558	99	79	31	63**H**	23		97,047
22	124,486	11,293	1,629	2,132	1,440	562	1		2	41	5**H**	141,591
23	82,676	10,727	2,855	2,484**H**	1,217	239	327**H**	271**H**	50	2		100,848
24	80,256	15,353	842	737	663	21		1		22		97,895
27	**HOLIDAY**											
28	153,744	31,071	2,520	48	1,209	1,165	71	7	6	41		189,882
29	114,516	25,225	1,689	1,257	1,584	556	19		2	7		144,855
30	52,535	157,753	4,255**H**	1,566	1,831	1,533	29	20	5	23		219,555**H**
31	29,171**L**	160,143**H**	2,421	128	1,151	1,111	47	2	1	86**H**	2	194,263
TOTAL	2,705,697	554,914	31,468	12,244	19,447	12,476	1,352	416	187	479	14	3,338,694

US BONDS OPEN CONTRACTS
REPORTED IN CONTRACTS

May	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	149,489	38,007	10,755**L**	8,612	6,901	3,431**L**	1,685	977	1,176	1,350	7**L**	222,390
2	149,748**H**	37,686**L**	11,066	8,562	6,900	3,563	1,684	977	1,176	1,352	7	222,721
3	145,573	41,593	11,185	8,486	6,201	3,822	1,683	976	1,176	1,352	7	222,054
6	146,197	42,399	11,116	8,488	6,194	3,818	1,684	976	1,176	1,374	7	223,429
7	141,587	44,313	11,200	8,491	6,211	3,900	1,685	976	1,176	1,375	9	220,923
8	141,686	45,485	11,364	8,534	6,242	3,902	1,687	976	1,176	1,376	9	222,437
9	144,104	44,333	11,900	8,539	6,342	3,991	1,707	977	1,176	1,381	9	224,459
10	143,347	45,655	12,670	8,648	6,216	4,292	1,742	977	1,174	1,394	9	226,124
13	143,661	46,062	12,997	8,723	6,083	4,800	1,709	977	1,174	1,390	9	227,585
14	142,492	48,486	12,847	8,789	6,606	4,594	1,715	975	1,173**L**	1,342	10	229,029
15	139,363	50,983	13,320	8,749	7,083	3,982	1,715	975	1,175	1,343	10	228,698
16	141,331	52,026	13,494	8,727	6,756	4,590	1,714	934	1,175	1,322	10	232,081**H**
17	133,109	51,906	13,509	8,743	6,775	4,552	1,623	934	1,176	1,322	10	223,659
20	136,185	54,200	13,731	8,809	6,194	5,951	1,601**L**	933	1,176	1,308**L**	9	230,097
21	131,341	55,579	13,811	8,753	6,399	5,950	1,609	932**L**	1,227	1,308	9	226,918
22	132,728	55,797	14,092	9,895**H**	6,854	5,497	1,609	932	1,225	1,318	14	229,961
23	130,344	56,960	12,687	8,511	6,576	5,596	1,858	1,088	1,271	1,317	14	226,222
24	122,436	61,320	12,888	6,977	6,947	5,596	1,858	1,089**H**	1,271	1,339	14	223,735
27	**HOLIDAY**											
28	120,758	68,034	13,606	8,998	6,360	6,595	1,848	1,086	1,272	1,358	14	229,929
29	104,548	71,966	14,264**H**	8,372	5,782**L**	6,667**H**	1,841	1,086	1,271	1,362	14	217,173
30	85,575	90,907	13,597	7,750	6,650	5,264	1,841	1,066	1,275	1,362	14	215,301
31	73,674**L**	98,827**H**	13,329	7,674**L**	7,308**H**	4,388	1,860**H**	1,064	1,276**H**	1,402**H**	15**H**	210,817**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

June 1985

Jun	Open		High	Low	Close	
3	78-00	77-30	79-10	77-30	78-22	78-18
4	78-12	78-09	78-30	78-09	78-23	78-22
5	80-06	80-10	80-11**H**	79-13	79-29	79-30
6	79-08	79-05	79-25	79-03	79-15	79-13
7	78-28	78-21	78-28	77-17	77-19	77-22
10	77-19	77-23	78-00	77-13**L**	77-30	77-31
11	78-10	78-09	78-23	78-06	78-21	78-19
12	78-25	78-23	79-02	78-07	78-09	78-10
13	78-00	78-01	78-20	77-22	78-00	78-02
14	78-22	78-24	79-20	78-22	79-13	79-11
17	79-25		80-02	79-09	79-15	79-14
18	79-23	79-20	80-06	79-12	80-03	80-04
19	79-25	79-19	79-26	79-14	79-19	79-17
20						
21						
24						
25						
26						
27						
28						

September 1985

Jun	Open		High	Low	Close	
3	77-00	77-02	78-12	77-00	77-24	77-20
4	77-14	77-11	78-00	77-11	77-23	77-24
5	79-08	79-01	79-12**H**	78-13	78-30	79-00
6	78-09	78-05	78-28	78-04	78-18	78-16
7	77-26	77-23	77-27	76-19	76-21	76-24
10	76-21	76-25	77-02	76-14	76-31	77-02
11	77-12	77-09	77-23	77-07	77-21	77-19
12	77-25	77-22	78-03	77-05	77-08	77-09
13	77-02	76-31	77-18	76-19	76-31	76-29
14	77-17	77-15	78-17	77-15	78-10	78-08
17	78-26	79-02	79-04	78-04	78-11	78-09
18	78-14	78-17	78-30	78-07	78-28	78-26
19	78-12	78-07	78-15	77-19	77-23	77-21
20	77-18	77-15	77-28	76-23	77-00	77-03
21	76-18	76-16	76-20	75-20	76-05	76-03
24	75-24	75-21	75-29	75-12	75-22	75-21
25	75-08	75-06	75-25	75-04**L**	75-16	75-17
26	75-19	75-21	75-31	75-13	75-15	75-13
27	76-07	76-05	76-20	75-28	76-13	76-15
28	76-27	76-25	77-09	76-24	77-01	77-03

December 1985

Jun	Open		High	Low	Close	
3	76-02	76-03	77-13	76-02	76-26	76-22
4	76-15		77-02	76-15	76-23	76-25
5	78-06	78-03	78-13**H**	77-14	77-31	78-01
6	77-07	77-08	77-29	77-05	77-17	77-18
7	76-23	76-26	76-27	75-20	75-21	75-23
10	75-21	75-26	76-02	75-15	76-01	76-02
11	76-12		76-25	76-08	76-20	76-21
12	76-24		77-05	76-05	76-08	76-09
13	76-00	75-31	76-19	75-20	75-29	75-30
14	76-15	76-18	77-16	76-15	77-10	77-07
17	78-02	78-00	78-02	77-04	77-07	77-09
18	77-15	77-16	77-28	77-06	77-25	77-23
19	77-06		77-12	76-15	76-18	76-20
20	76-15	76-14	76-26	75-22	76-00	76-02
21	75-14	75-16	75-18	74-19	75-03	75-02
24	74-22		74-28	74-12	74-21	74-20
25	74-05	74-08	74-25	74-03**L**	74-16	74-17
26	74-22		74-31	74-13	74-15	74-13
27	75-08	75-10	75-19	74-29	75-16	75-14
28	75-28	75-25	76-09	75-25	76-01	76-03

March 1986

Jun	Open		High	Low	Close	
3	75-07	75-08	76-18	75-07	76-00	75-28
4	75-21		76-03	75-19	75-28	
5	77-12		77-12**H**	76-19	77-02	
6	76-08	76-09	76-26	76-08	76-20	76-19
7	75-29		75-29	74-22	74-23	74-25
10	74-27		75-03	74-18	75-02	75-03
11	75-12		75-27	75-11	75-25	75-24
12	76-02		76-07	75-10	75-11	75-12
13	75-02	75-03	75-20	74-24	74-31	75-00
14	75-18		76-16	75-18	76-11	76-10
17	76-29		76-31	76-06	76-11	76-10
18	76-18		76-28	76-09	76-25	76-24
19	76-04		76-12	75-14	75-16	75-18
20	75-12		75-24	74-24	74-29	75-00
21	74-15		74-19	73-24	74-03	74-05
24	73-23		73-29	73-15	73-22	
25	73-08		73-27	73-07**L**	73-17	73-18
26	73-21		73-30	73-14	73-16	73-14
27	74-07	74-08	74-20	73-31	74-17	74-15
28	74-27		75-09	74-27	75-03	75-04

June 1986

Jun	Open		High	Low	Close	
3	74-31		75-17	74-30	75-02	75-03
4	74-29		75-09	74-26	75-01	75-02
5	76-00		76-07**H**	75-24	76-06	76-07
6	75-14		75-31	75-14	75-23	
7	74-27		74-28	73-28	73-31	73-28
10	73-30		74-06	73-18	74-04	74-06
11	74-13	74-15	74-30	74-12	74-30	74-29
12	75-10		75-12	74-16	74-16	74-17
13	74-09	74-10	74-23	73-29	74-03	74-05
14	74-27		75-18	74-27	75-16	75-14
17	75-27		75-27	75-07	75-13	
18	75-14		75-27	75-14	75-26	75-25
19	75-04		75-12	74-19	74-19	
20	74-19		74-26	73-29	74-01	74-02
21	73-18		73-18	72-25	73-10	73-09
24	72-22		73-00	72-22	72-27	72-26
25	72-12		72-28	72-10**L**	72-22	
26	72-25		73-02	72-19	72-20	72-19
27	73-12		73-23	73-04	73-19	73-18
28	74-02		74-10	73-31	74-05	

September 1986

Jun	Open		High	Low	Close	
3	74-10		74-27	74-10	74-14	74-12
4	74-12		74-17	74-03	74-10	
5	75-31		75-31**H**	75-00	75-11	75-13
6	74-21		75-04	74-21	74-30	74-28
7	73-25		74-04	73-01	73-03	73-01
10	73-01		73-11	72-28	73-09	73-11
11	73-20		74-05	73-18	74-05	74-03
12	74-16	74-18	74-18	73-23	73-25	73-24
13	73-10		73-28	73-06	73-08	73-11
14	74-00		74-23	74-00	74-22	74-20
17	74-23		74-30	74-17	74-20	74-19
18	74-19		75-02	74-17	74-30	74-29
19	74-08		74-15	73-21	73-21	73-23
20	73-15		73-29	73-01	73-04	73-06
21	72-22		72-22	72-03	72-16	72-14
24	71-29		72-05	71-29	72-00	71-31
25	71-17		72-01	71-17**L**	71-26	71-27
26	71-27		72-05	71-24	71-24	
27	72-17		72-26	72-09	72-24	72-23
28	73-03		73-13	73-02	73-09	

December 1986

Jun	Open		High	Low	Close	
3	74-00		74-00	73-21	73-27	73-23
4	73-21		73-28	73-14	73-20	
5	74-24		74-24**H**	74-10	74-21	
6	74-10		74-11	74-02	74-05	74-02
7	73-00		73-07	72-07	72-10	72-07
10	72-06		72-17	72-01	72-15	72-17
11	72-31		73-11	72-31	73-11	
12	73-16		73-20	72-31	72-31	73-00
13	72-17		72-19	72-13	72-16	72-19
14	73-13		74-02	73-13	73-30	73-28
17	74-07		74-09	73-25	73-27	73-26
18	73-28		74-08	73-28	74-08	74-02
19	73-21		73-21	72-28	72-28	
20	72-24		72-24	72-07	72-10	72-12
21	71-29		71-29	71-09	71-23	71-21
24	71-05		71-12	71-00	71-07	71-06
25	70-24		71-08	70-24**L**	71-01	71-02
26	71-10		71-13	70-31	71-01	70-31
27	71-31		71-31	71-30	71-31	71-30
28	72-12		72-20	72-12	72-17	72-15

March 1987

Jun	Open		High	Low	Close	
3	73-14		73-15	73-03	73-09	73-05
4	73-05		73-07	72-28	73-02	73-01
5	74-15		74-15**H**	73-22	73-31	
6	73-20		73-20	73-10	73-14	73-10
7	72-17		72-17	71-14	71-25	71-14
10	71-15		71-24	71-15	71-22	71-24
11	72-13		72-20	72-13	72-17	72-20
12	72-29		72-29	72-09	72-11	72-09
13					71-28**N**	
14	73-05		73-07	73-05	73-07	73-05
17					73-03**N**	
18	73-10		73-16	73-09	73-16	73-09
19					72-03**N**	
20	72-00		72-00	71-15	71-19	71-20
21	71-01		71-06	70-18	71-01	70-29
24					70-14**N**	
25					70-10**N**	
26	70-14		70-21	70-08**L**	70-10	70-08
27	70-29		71-07	70-26	71-07	71-06
28					71-22**N**	

June 1987

Jun	Open		High	Low	Close	
3	72-24		72-27	72-20	72-25	72-20
4	72-24		72-24	72-11	72-17	72-16
5	73-04		73-11**H**	73-03	73-09	73-11
6					72-19**N**	
7	71-25		71-25	70-22	71-03	70-22
10					71-01**N**	
11	71-23		71-30	71-20	71-28	71-30
12					71-20**N**	
13	71-19		71-19	71-01	71-07	
14					72-16**N**	
17					72-14**N**	
18					72-17**N**	
19	72-09		72-09	71-11	71-11	
20	70-26		70-29	70-24	70-24	70-29
21	70-01		70-15	69-31	70-13	70-07
24	70-00		70-00	69-24	69-26	69-24
25	69-15		69-28	69-15**L**	69-19	69-20
26	69-24		69-31	69-19	69-20	69-19
27					70-16**N**	
28	71-03		71-03	70-31	71-03	70-31

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

	September 1987						December 1987					March 1988				
Jun	Open		High	Low	Close		Open	High	Low	Close		Open	High	Low	Close	
3	72-23		72-23	72-04	72-06	72-05	71-26	71-26	71-24	71-26	71-24					
4	72-09		72-09	71-28	72-02	72-00	71-17	71-29	71-15	71-21	71-18					
5	72-20		72-27H	72-18	72-24		72-18	72-18H	72-02	72-11	72-07					
6	72-03		72-14	71-30	72-05	71-30	71-24	71-26	71-10	71-20	71-10					
7	71-00		71-00	69-31	69-31		70-10	70-10	69-10L	69-22	69-10					
10	70-01		70-11	70-00	70-07	70-11				69-22N						
11	71-00		71-10	71-00	71-06	71-10	70-17	70-23	70-10	70-19	70-23					
12	71-12		71-12	71-00	71-00					70-13N						
13	71-00		71-00	70-19	70-20	70-19				70-00N						
14	72-00		72-00	71-25	71-30	71-28				71-09N						
17					71-26N					71-07N						
18	71-26		72-07	71-26	72-07	71-27				71-06N						
19	71-22		71-22	70-21	70-21		71-02	71-02	70-00	70-00						
20	70-18		70-23	70-02	70-02	70-08	69-16	69-20	69-16	69-16	69-20	69-16	69-16H	69-01	69-04	69-01
21	69-22		69-27	69-11	69-26	69-19				69-01N		68-25	68-25	68-06L	68-21	68-16
24	69-11		69-13	69-04	69-06	69-04				68-18N					68-01N	
25	68-30		69-07	68-29L	68-31	69-00				68-14N					67-29N	
26	69-07		69-11	69-00	69-00					68-14N					67-29N	
27	69-14	69-12	69-28	69-12	69-25	69-28				69-10N					68-25N	
28	70-01		70-17	70-01	70-12	70-10				69-23N					69-05N	

US BONDS VOLUME OF SALES

REPORTED IN CONTRACTS

Jun	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	TOTAL
3	29,810	190,748	8,974	6,899H	3,183H	2,708H	172	68	5	85	1L		242,653
4	14,200	145,390	2,302	1,133	715	248	137	90	107	41	2		164,365
5	38,593H	200,603	25,090H	182L	551	924	806	7	1L	74	2		266,833H
6	13,285	158,698	5,848	1,204	792	578	212	107		95	6		180,825
7	25,806	223,011H	6,179	1,352	448	837	112	230	54	43	3		258,075
10	14,516	137,562	6,042	512	801	539	115	61		23			160,171
11	9,281	131,955	2,880	843	1,031	2,370	1,034H	1L	438H	437H	9H		150,279
12	5,165L	174,090	2,107L	705	119	656	131	53		13			183,039
13	25,505	187,164	23,863	1,482	301	597	3		16	29			238,960
14	8,022	196,291	2,320	502	366	542	122	300		178			208,643
17	9,568	136,209	3,223	1,530	616	286	12						151,444
18	8,774	160,591	4,163	536	132	112	74	9		18			174,409
19	7,186	152,402	5,159	1,488	508	337	288		50	3	1		167,422
20		209,026	17,381	6,599	260	212	69	25	2	14	3	2L	233,593
21		182,672	4,718	1,293	213	849	357	305H	260	420		4H	191,091
24		109,453L	2,911	309	57L	125	7		2	1L			112,865L
25		186,236	5,640	414	639	923	170		156	191			194,369
26		147,039	3,832	352	79	79L	2L	53	53	14			151,503
27		171,767	5,075	1,383	127	131	10	15		31			178,539
28		137,721	5,876	1,534	100	177	10		122	166			145,706
TOTAL	209,711	3,338,628	143,583	30,252	11,038	13,230	3,843	1,324	1,266	1,876	27	6	3,754,784

US BONDS OPEN CONTRACTS

REPORTED IN CONTRACTS

Jun	85Jun	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	TOTAL
3	62,865H	105,864L	13,606L	7,751	5,781	6,644L	1,838L	996	1,280L	1,445	16		208,086
4	57,467	110,907	13,958	7,237	5,713	6,741	1,910	959L	1,310	1,454	15L		207,671
5	50,747	119,401	15,242	7,207	5,776	6,905	2,347	963	1,309	1,434	17		211,348
6	47,358	119,040	15,892	6,981	5,635	6,927	2,282	1,024	1,309	1,370L	17		207,835
7	39,036	128,967	17,748	6,794	5,524	7,181	2,223	1,070	1,282	1,404	20H		211,249
10	33,664	132,849	18,281	6,435	5,090L	7,329	2,145	1,088	1,282	1,409	20		209,592
11	29,595	132,460	18,998	6,206L	5,480	8,185	2,783	1,089	1,430	1,641	18		207,885
12	28,081	133,935	19,808	6,626	5,481	8,101	2,652	1,049	1,430	1,628	18		208,809
13	26,163	136,294	21,703	6,555	5,446	8,075	2,649	1,049	1,414	1,599	18		210,965
14	22,540	140,923	22,109	6,249	5,146	8,097	2,527	999	1,414	1,421	18		211,443
17	18,201	140,204	22,992	6,595	5,487	8,146	2,515	999	1,414	1,421	18		207,992
18	15,476	145,334	24,045	6,546	5,488	8,034	2,441	990	1,414	1,403	18		211,189
19	14,808	144,268	25,739	6,775	5,505	8,007	2,593	990	1,364	1,400	19		211,468
20	14,808	146,261	25,937	6,947	5,503	8,063	2,604	1,015	1,362	1,386	20		213,906
21	14,645	148,293	25,119	7,496	5,438	8,375	2,819H	1,315	1,430	1,601	20	4H	216,555
24	13,969	151,475H	25,411	7,423	5,402	8,379	2,812	1,315	1,428	1,601	20	4	219,239H
25	13,968	150,461	25,094	7,528	5,766	8,994H	2,714	1,315	1,412	1,700H	20	4	218,976
26	12,652L	146,013	25,182	7,585	5,817	8,915	2,714	1,362H	1,465	1,686	20	4	213,415
27		138,983	25,951	7,572	5,857H	8,886	2,716	1,352	1,465	1,655	20	4	194,461L
28		140,198	27,594H	7,845H	5,783	8,877	2,718	1,352	1,572H	1,668	20	4	197,631

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

September 1985

Jul	Open		High	Low	Close	
1	77-16	77-16	77-26	77-08	77-15	77-17
2	77-08	77-04	77-22	77-03	77-09	77-11
3	77-17	77-18	77-23	77-04	77-08	77-09
4	HOLIDAY					
5	78-16	78-20	79-04H	78-14	79-00	78-31
8	78-24	78-21	78-29	78-05	78-09	78-10
9	77-26	77-28	78-23	77-26	78-09	78-10
10	78-16	78-14	78-18	77-30	78-01	77-30
11	77-27	77-24	77-27	77-03	77-05	77-07
12	77-11	77-08	77-18	76-23	77-13	77-14
15	77-06	77-04	77-18	77-00	77-11	77-12
16	77-15	77-12	77-25	77-09	77-25	77-23
17	78-08	78-11	78-12	77-16	78-00	78-02
18	78-00	77-30	78-00	76-17	76-17	76-19
19	76-29	76-26	76-29	76-04	76-13	76-14
22	76-00	75-29	76-04	75-18	75-26	75-28
23	75-20	75-22	76-02	75-19	75-29	75-31
24	76-08	76-06	76-11	75-18	75-18	75-20
25	75-14	75-16	75-18	75-06	75-13	75-14
26	74-28	74-27	75-11	74-25	75-03	75-01
29	74-16	74-18	74-23	74-04L	74-21	74-19
30	74-16	74-18	74-31	74-06	74-20	74-22
31	74-27	74-29	75-07	74-16	75-06	75-05

December 1985

Jul	Open		High	Low	Close	
1	76-17	76-14	76-26	76-07	76-15	76-16
2	76-07	76-06	76-21	76-03	76-08	76-09
3	76-16	76-17	76-23	76-03	76-07	76-06
4	HOLIDAY					
5	77-19	77-13	78-03H	77-10	77-29	77-30
8	77-19	77-21	77-25	77-02	77-07	77-08
9	76-25	76-23	77-21	76-23	77-07	77-08
10	77-14	77-13	77-15	76-29	76-30	
11	76-24	76-21	76-24	76-00	76-03	76-02
12	76-07	76-05	76-16	75-20	76-12	76-10
15	76-04	76-02	76-16	75-29	76-08	76-09
16	76-10	76-11	76-22	76-06	76-22	76-20
17	77-08	77-07	77-09	76-13	76-29	76-31
18	76-30	76-27	76-30	75-14	75-15	75-17
19	75-27	75-23	75-27	75-02	75-11	75-12
22	74-30	74-28	75-03	74-17	74-25	74-26
23	74-18	74-19	75-00	74-18	74-27	74-28
24	75-04	75-06	75-08	74-16	74-19	74-16
25	74-14	74-12	74-16	74-04	74-[illegible]	74-12
26	73-28	73-24	74-10	73-24	73-30	74-00
29	73-14	73-15	73-21	73-03L	73-17	73-19
30	73-14	73-16	73-29	73-04	73-19	73-20
31	73-25	73-27	74-05	73-15	74-02	74-05

March 1986

Jul	Open		High	Low	Close	
1	75-17		75-25	75-08	75-15	
2	75-06		75-22	75-04	75-10	75-09
3	75-16		75-21	75-03	75-07	75-06
4	HOLIDAY					
5	76-12	76-13	77-01H	76-12	76-29	76-28
8	76-21		76-24	76-02	76-06	
9	75-25	75-23	76-20	75-23	76-07	
10	76-13		76-15	75-28	75-28	75-29
11	75-20		75-20	75-01	75-02	75-03
12	75-06		75-15	74-21	75-10	
15	75-03		75-15	74-28	75-09	
16	75-14		75-21	75-08	75-21	75-20
17	76-06	76-05	76-07	75-13	75-28	75-29
18	75-28		75-28	74-15	74-17	74-15
19	74-25	74-26	74-26	74-03	74-11	74-12
22	73-29		74-01	73-19	73-26	73-27
23	73-20		74-00	73-20	73-29	73-30
24	74-08		74-09	73-18	73-18	73-19
25	73-15	73-13	73-18	73-06	73-12	73-11
26	72-27	72-26	73-09	72-24	73-01	
29	72-16		72-23	72-05L	72-19	
30	72-17		72-29	72-07	72-20	
31	72-27		73-06	72-17	73-05	73-06

June 1986

Jul	Open		High	Low	Close	
1	74-22		74-29	74-10	74-11	74-16
2	74-07		74-22	74-07	74-11	
3	74-17		74-20	74-05	74-07	
4	HOLIDAY					
5	75-21		76-00H	75-10	75-30	75-29
8	75-21		75-21	75-04	75-05	75-07
9	74-27		75-19	74-27	75-06	75-08
10	75-14		75-14	74-27	74-27	74-30
11	74-20		74-20	74-03	74-04	
12	74-09		74-15	73-25	74-11	74-12
15	74-01		74-15	73-31	74-11	
16	74-17		74-24	74-10	74-23	74-22
17	75-08		75-08	74-16	74-28	74-31
18	74-26		74-26	73-20	73-21	73-20
19	73-25		73-25	73-05	73-13	73-15
22	72-30		73-06	72-23	73-01	72-31
23	72-27		73-05	72-27	73-05	73-03
24	73-14		73-14	72-22	72-22	72-24
25	72-17		72-20	72-11	72-18	72-16
26	72-05		72-11	72-02	72-05	
29	71-20		71-25	71-09L	71-21	71-23
30	71-29		72-00	71-11	71-24	
31	71-26		72-09	71-21	72-07	72-09

September 1986

Jul	Open		High	Low	Close	
1	73-25		73-31	73-14	73-17	73-19
2	73-10		73-25	73-10	73-14	
3	73-24		73-24	73-08	73-10	
4	HOLIDAY					
5	74-20		75-01H	74-15	75-00	74-31
8	74-27		74-27	74-06	74-10	
9	73-28		74-22	73-28	74-09	74-11
10	74-10		74-16	73-29	73-29	74-01
11	73-22		73-23	73-07	73-07	
12	73-12		73-17	72-28	73-14	73-16
15	73-05		73-19	73-05	73-15	
16	73-22		73-27	73-15	73-25	73-26
17	74-13		74-13	73-18	74-00	74-03
18	73-29		73-29	72-24	72-24	72-25
19	72-27		72-27	72-12	72-19	72-20
22	72-04		72-10	72-00	72-07	72-06
23	72-07		72-11	72-02	72-10	72-11
24	72-21		72-21	71-30	71-30	71-31
25	71-25		71-26	71-17	71-25	71-23
26	71-10		71-17	71-08	71-11	71-12
29	70-30		71-00	70-16L	70-28	70-29
30	71-03		71-06	70-18	70-30	
31	71-00		71-15	70-28	71-13	71-15

December 1986

Jul	Open		High	Low	Close	
1	72-30		73-03	72-18	72-22	72-24
2	72-13		72-31	72-13	72-19	
3	72-19		72-19	72-13	72-14	72-15
4	HOLIDAY					
5	73-25	73-24	74-06H	73-20	74-04	74-03
8	73-30		73-30	73-10	73-13	73-14
9	73-05		73-26	73-05	73-13	73-15
10	73-14		73-20	73-02	73-02	73-05
11	72-26		72-27	72-11	72-11	72-12
12	72-11		72-21	72-01	72-19	72-21
15	72-16		72-24	72-14	72-22	72-20
16	72-29		72-31	72-20	72-30	72-31
17	73-15		73-15	72-26	73-04	73-08
18	73-02	73-04	73-04	71-31	72-06	71-31
19	72-01		72-01	71-18	71-25	71-27
22	71-11		71-19	71-07	71-19	71-15
23	71-16		71-22	71-12	71-20	71-21
24	71-30		71-30	71-08	71-08	71-09
25	71-01		71-04	70-29	71-02	71-00
26	70-11		70-26	70-11	70-21	
29	70-06		70-09	69-26L	70-04	70-06
30	70-06		70-09	69-27	70-07	
31	70-12		70-24	70-12	70-22	70-24

March 1987

Jul	Open		High	Low	Close	
1	71-29		71-31	71-29	71-29	71-31
2	72-03		72-03	71-26	71-26	
3					71-21N	
4	HOLIDAY					
5	73-06		73-11H	73-02	73-08	
8	72-26		72-26	72-15	72-18	72-20
9	72-20		72-21	72-19	72-19	72-21
10	72-25		72-25	72-06	72-06	72-10
11	71-22		71-22	71-18	71-18	
12	71-10		71-28	71-06	71-25	71-28
15	71-23		71-31	71-23	71-29	71-27
16					72-06N	
17	72-05		72-15	72-03	72-10	72-15
18	71-10		71-10	71-07	71-10	71-07
19	70-27		71-06	70-27	71-01	71-03
22	70-21		70-29	70-18	70-29	70-25
23	70-21		71-02	70-21	71-02	71-01
24	71-09		71-09	70-22	70-23	70-22
25	70-15		70-17	70-12	70-17	70-12
26	70-00		70-06	69-29	69-29	70-00
29	69-17		69-22	69-06L	69-15	69-17
30					69-18N	
31	69-28		70-02	69-26	70-00	70-02

June 1987

Jul	Open		High	Low	Close	
1					71-07N	
2					71-02N	
3					70-29N	
4	HOLIDAY					
5	72-12		72-17H	72-12	72-17	72-15
8	72-01		72-01	71-22	71-26	71-27
9					71-28N	
10	72-00		72-00	71-16	71-16	71-17
11	70-28		70-28	70-26	70-26	
12	70-20		71-04	70-20	71-01	71-04
15					71-03N	
16					71-14N	
17	71-27		71-27	71-11	71-18	71-23
18	70-27		70-27	70-16	70-18	70-16
19					70-12N	
22	70-00		70-08	69-28	70-08	70-05
23	70-01		70-15	70-01	70-11	70-15
24	70-24		70-24	70-05	70-05	
25	69-27		70-00	69-26	70-00	69-26
26	69-17		69-19	69-11	69-11	69-13
29	68-30		69-01	68-20L	68-28	68-30
30					68-31N	
31					69-14N	

September 1987

Jul	Open		High	Low	Close	
1	70-26		70-26	70-14	70-17	
2	70-09		70-26	70-09	70-12	
3	70-13		70-13	70-03	70-06	70-07
4	HOLIDAY					
5	71-23		71-25H	71-17	71-25	71-24
8	71-13		71-13	70-31	71-03	71-04
9	70-29		71-16	70-29	71-03	71-05
10	71-09		71-09	70-25	70-25	70-26
11	70-07		70-07	70-03	70-03	70-04
12	70-00		70-14	69-30	70-11	70-14
15	70-10		70-17	70-10	70-15	70-13
16					70-24N	
17	71-04		71-04	70-21	70-28	71-01
18	70-24		70-24	69-27	69-28	69-27
19	70-02		70-02	69-16	69-21	69-23
22	69-01		69-21	69-01	69-21	69-18
23	69-15		69-31	69-15	69-26	69-31
24	70-05		70-05	69-21	69-21	
25					69-09N	
26	68-28		69-01	68-26	68-26	68-27
29	68-18		68-18	68-03	68-10	68-12
30	68-20		68-20	68-02L	68-13	
31					68-28N	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

	December 1987					March 1988				
Jul	Open	High	Low	Close		Open	High	Low	Close	
1				69-29N					69-11N	
2				69-24N					69-06N	
3				69-19N					69-00N	
4	HOLIDAY					HOLIDAY				
5				71-03N					70-15N	
8				70-15N					69-27N	
9	70-15	70-16H	70-14	70-14	70-16				69-28N	
10				70-05N					69-17N	
11	69-18	69-18	69-14	69-14	69-16				68-29N	
12				69-26N					69-07N	
15	69-23	69-29	69-23	69-27	69-25				69-06N	
16				70-04N					69-17N	
17				70-13N					69-26N	
18				69-08N					68-22N	
19				69-04N					68-18N	
22				69-00N					68-15N	
23	68-29	69-16	68-29L	69-10	69-16	68-12	69-02H	68-12	68-27	69-02
24	69-15	69-15	69-06	69-06					68-24N	
25				68-25N					68-10N	
26				68-10N		67-30	68-00	67-27	67-27	
29				67-27N		67-22	67-22	67-05L	67-10	67-12
30				67-28N					67-13N	
31				68-11N					67-27N	

US BONDS VOLUME OF SALES

REPORTED IN CONTRACTS

Jul	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	TOTAL
1	108,949	4,267	1,007	291	566	62	10		68			115,220
2	107,441	5,081	1,177	615	91	6	1L		25			114,437
3	75,170L	3,388	1,196	263	185	109			7			80,318L
4	HOLIDAY											
5	115,709	8,967	2,522	626	684	26	245	51	120			128,950
8	124,329	5,465	2,206	595	276	52	48	23	10			133,004
9	167,091	4,780	902	58	75	8	20		7	1L		172,942
10	118,898	3,050L	1,099	298	606	182	144	92	32			124,401
11	151,357	5,790	1,503	326	1,414	709	283	1L	14	3		161,400
12	164,456	4,926	1,859	475	636	688	335	20	5			173,400
15	96,057	3,504	1,373	81	207	93	56		8	5H		100,384
16	142,413	4,552	392	38L	32L	30						147,457
17	195,295	8,205	1,324	235	617	27	3	50	10			205,766
18	219,906H	25,721H	10,097H	168	940	647	300	2	1L			257,782H
19	146,223	6,725	3,100	2,677H	2,235H	136	20		6			161,122
22	142,571	7,251	2,960	888	2,081	1,927H	367	135	122			158,302
23	134,089	3,652	1,040	265	903	1,037	811	164H	188H	4	2H	142,155
24	135,837	6,615	815	649	984	1,218	974H	11	3	1		147,107
25	140,681	8,166	1,239	91	363	27	15	2				150,584
26	130,329	9,135	3,414	214	61	63	80	11	19		1L	143,327
29	150,558	10,223	2,817	138	273	96	92	5	3		1	164,206
30	175,743	5,608	231L	84	114	5L			4			181,789
31	136,196	4,687	579	1,273	1,123	201	8					144,067
TOTAL	3,078,298	149,758	42,852	10,348	14,466	7,349	3,812	567	652	14	4	3,308,120

US BONDS OPEN CONTRACTS

REPORTED IN CONTRACTS

Jul	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	TOTAL
1	138,625	27,192L	8,005L	5,861	8,911	2,760	1,342L	1,572H	1,600	20L	4L	195,892
2	136,592	27,939	8,465	5,987	8,911	2,759	1,342	1,572	1,586	20	4	195,177
3	134,113L	27,999	8,463	5,818	8,910	2,727	1,342	1,572	1,581	20	4	192,549L
4	HOLIDAY											
5	136,244	29,027	9,797	5,810	9,327	2,733	1,535	1,521	1,657H	20	4	197,675
8	138,381	29,106	10,635	5,607	9,349	2,727	1,487	1,498	1,647	20	4	200,461
9	138,119	29,423	10,471	5,649	9,364	2,730	1,467	1,498	1,640	21	4	200,386
10	136,680	29,220	10,891	5,649	9,369	2,878	1,426	1,406	1,608	21	4	199,152
11	136,353	29,219	11,473	5,599	9,955	3,136	1,627	1,405	1,594	21	4	200,386
12	135,967	29,337	11,340	5,524	10,115	3,431	1,852	1,388L	1,591	21	4	200,570
15	136,371	29,757	11,916	5,514	10,129	3,312	1,852	1,388	1,592	22H	4	201,857
16	135,234	31,002	11,818	5,534	10,128	3,301	1,852	1,397	1,592	22	4	201,884
17	142,106	31,459	11,655	5,532	10,168	3,312	1,852	1,438	1,592	22	4	209,140
18	145,586	32,166	12,829	5,489	10,625	3,628	2,152	1,439	1,593	22	4	215,533
19	146,148	33,237	12,476	6,192H	11,013	3,671	2,162	1,439	1,597	22	4	217,961
22	146,769	34,071	11,416	5,303	11,080H	4,506H	2,353H	1,447	1,571	22	4	218,542
23	148,756	34,018	11,387	4,538	9,175	3,501	2,290	1,448	1,561	22	4	216,700
24	152,883	33,640	11,219	4,016	8,897	3,630	2,252	1,437	1,558	22	4	219,558
25	156,020	35,985	11,630	3,999	8,823	3,631	2,242	1,439	1,558	22	4	225,353
26	156,306	37,012	12,685	3,905	8,826	3,574	2,192	1,446	1,547	22	5	227,520
29	156,739	36,810	13,492	3,789	8,822	3,572	2,100	1,441	1,544L	22	6H	228,337
30	159,792H	36,449	13,530	3,706L	8,103L	2,422L	1,420	1,439	1,544	22	6	228,433H
31	151,469	37,410H	13,618H	4,685	8,998	2,458	1,412	1,439	1,544	22	6	223,061

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

September 1985

Aug	Open		High	Low	Close	
1	75-19	75-22	75-28	75-13	75-26	75-28
2	75-17	75-15	75-17	74-24	74-26	74-24
5	74-20	74-22	75-05	74-18**L**	75-05	75-03
6	75-12	75-14	75-15	74-29	74-30	75-00
7	74-28	74-27	75-19	74-24	75-15	75-16
8	75-22	75-20	76-13	75-17	76-08	76-07
9	75-28	75-30	76-22	75-26	76-13	76-14
12	76-23	76-21	76-25	76-01	76-11	76-12
13	76-02	76-00	76-02	75-19	75-24	75-22
14	75-16	75-18	76-08	75-16	76-08	76-06
15	76-12	76-11	76-20	75-31	76-04	76-05
16	75-28	75-26	76-26	75-20	76-22	76-26
19	76-19	76-24	77-06	76-19	77-02	77-03
20	76-30	76-27	77-11	76-17	77-11	77-09
21	77-14	77-16	77-24	77-08	77-24	77-22
22	77-31	77-29	78-10**H**	77-23	77-24	77-25
23	77-25	77-27	77-30	77-20	77-23	77-24
26	77-18	77-16	77-18	77-05	77-15	77-16
27	77-17	77-19	78-04	77-16	78-02	78-04
28	78-05	78-03	78-09	77-26	77-27	77-28
29	78-06	78-09	78-09	77-29	78-00	78-03
30	77-27	77-23	77-27	77-01	77-05	77-04

December 1985

Aug	Open		High	Low	Close	
1	74-20	74-17	74-27	74-12	74-24	74-27
2	74-13	74-16	74-16	73-22	73-25	73-22
5	73-20	73-22	74-02	73-14**L**	74-01	74-02
6	74-10	74-08	74-12	73-25	73-25	73-27
7	73-23	73-27	74-16	73-20	74-11	74-13
8	74-16	74-15	75-09	74-13	75-04	75-03
9	74-26	74-24	75-18	74-23	75-09	75-11
12	75-19	75-17	75-21	74-31	75-09	75-08
13	75-00	74-28	75-00	74-17	74-20	74-19
14	74-15	74-14	75-03	74-14	75-02	75-03
15	75-08	75-07	75-16	74-26	75-00	74-31
16	74-23	74-21	75-23	74-15	75-20	75-23
19	75-17	75-21	76-04	75-17	76-02	76-00
20	75-28	75-25	76-09	75-13	76-08	76-06
21	76-14	76-11	76-20	76-05	76-19	76-20
22	76-28	76-26	77-07**H**	76-20	76-22	76-20
23	76-24	76-22	76-28	76-17	76-19	76-21
26	76-16	76-13	76-16	76-02	76-10	76-12
27	76-13	76-15	77-00	76-12	76-30	77-00
28	77-02	77-00	77-05	76-21	76-22	76-23
29	77-03	77-05	77-06	76-25	77-00	77-01
30	76-25	76-23	76-25	75-29	76-00	76-02

March 1986

Aug	Open		High	Low	Close	
1	73-17		73-26	73-13	73-25	73-26
2	73-14		73-14	72-23	72-23	72-24
5	72-21		73-01	72-14**L**	73-01	
6	73-12		73-12	72-26	72-27	72-26
7	72-25		73-15	72-20	73-12	
8	73-17		74-08	73-14	74-03	74-04
9	73-25		74-17	73-25	74-10	74-09
12	74-21		74-22	73-29	74-09	
13	73-27		73-29	73-17	73-20	
14	73-13		74-02	73-13	74-02	
15	74-07		74-15	73-26	73-30	
16	73-19		74-22	73-14	74-21	74-22
19	74-16		75-02	74-16	75-00	
20	74-25		75-08	74-15	75-06	
21	75-12		75-20	75-04	75-20	75-18
22	75-26		76-05	75-19	75-21	
23	75-22		75-24	75-16	75-20	75-19
26	75-13	75-11	75-13	75-01	75-10	
27	75-12		75-31	75-12	75-31	75-30
28	75-31		76-03	75-20	75-21	75-23
29	76-03	76-02	76-06**H**	75-25	76-01	76-00
30	75-22	75-23	75-23	74-30	75-00	75-02

June 1986

Aug	Open		High	Low	Close	
1	72-19		72-29	72-19	72-27	72-29
2	72-14		72-14	71-27	71-29	71-27
5	71-23		72-04	71-19**L**	72-03	72-04
6	72-09		72-12	71-29	71-30	71-29
7	71-27		72-16	71-21	72-14	
8	72-18		73-08	72-18	73-06	
9	72-27	72-28	73-19	72-27	73-12	73-11
12	73-21		73-22	73-03	73-10	73-11
13	72-30		72-30	72-21	72-23	72-22
14	72-21		73-04	72-20	73-03	73-04
15	73-09		73-15	72-29	72-31	73-00
16	72-18		73-23	72-18	73-19	73-23
19	73-19		74-03	73-19	74-02	
20	74-00		74-08	73-18	74-07	
21	74-10		74-20	74-06	74-18	74-20
22	74-27		75-05**H**	74-22	74-22	
23	74-23		74-26	74-18	74-21	74-20
26	74-13		74-13	74-06	74-11	74-12
27	74-14		75-00	74-14	74-30	75-00
28	75-03		75-03	74-21	74-22	74-23
29	75-03		75-05	74-27	75-01	75-02
30	74-25		74-25	73-31	74-02	

September 1986

Aug	Open		High	Low	Close	
1	71-26		72-03	71-24	72-00	72-03
2	71-18		71-19	71-01	71-02	71-01
5	70-29		71-09	70-22**L**	71-09	
6	71-14		71-17	71-02	71-03	71-02
7	70-30		71-21	70-26	71-18	71-21
8	71-23		72-12	71-23	72-11	
9	72-04		72-24	72-04	72-16	
12	72-27		72-27	72-08	72-15	72-16
13	72-02		72-02	71-25	71-28	71-27
14	71-28		72-09	71-28	72-08	72-09
15	72-15		72-20	72-02	72-03	72-04
16	71-24		72-27	71-23	72-25	72-27
19	72-26		73-06	72-24	73-06	
20	73-04		73-12	72-22	73-10	73-11
21	73-17		73-24	73-10	73-22	73-24
22	74-00		74-08	73-26	73-26	
23	73-26	73-27	73-29	73-23	73-25	73-24
26	73-11		73-17	73-10	73-17	73-16
27	73-18		74-03	73-18	74-01	74-03
28	74-06		74-09**H**	73-27	73-28	73-27
29	74-08		74-08	74-00	74-07	74-06
30	73-23		73-23	73-04	73-05	73-06

December 1986

Aug	Open		High	Low	Close	
1	70-30		71-11	70-30	71-09	71-11
2	70-16		70-20	70-09	70-11	70-09
5	70-05		70-17	69-31**L**	70-17	70-16
6	70-25		70-25	70-07	70-07	70-09
7	70-12		70-26	70-09	70-25	70-26
8	71-12		71-20	71-09	71-18	
9	71-18		71-31	71-18	71-24	71-23
12	71-19		71-23	71-19	71-22	71-23
13	71-02		71-08	71-00	71-03	71-02
14	71-03		71-16	71-03	71-15	71-16
15	71-17		71-19	71-06	71-09	71-11
16	71-03		72-01	70-30	71-29	72-01
19	72-09		72-12	72-07	72-12	
20	72-00		72-18	71-29	72-16	72-17
21	72-20		72-30	72-16	72-28	72-30
22	73-10		73-13	73-00	73-00	
23	72-30		73-00	72-28	72-30	
26	72-17		72-22	72-16	72-20	72-22
27					73-09**N**	
28	73-12		73-13	73-01	73-01	
29	73-07		73-14**H**	73-07	73-14	73-12
30	72-28		72-28	72-12	72-12	

March 1987

Aug	Open		High	Low	Close	
1	70-12		70-21	70-11	70-18	70-21
2	69-26		69-29	69-19	69-22	69-19
5	69-15		69-26	69-09**L**	69-25	69-26
6					69-19**N**	
7	69-13		70-04	69-13	70-03	70-04
8					70-28**N**	
9	70-25		71-08	70-25	71-02	71-00
12	70-29		71-00	70-29	70-31	71-00
13					70-11**N**	
14	70-16		70-25	70-16	70-24	70-25
15	70-28		70-28	70-18	70-18	70-20
16	70-12		71-09	70-12	71-06	71-09
19	71-20		71-20	71-20	71-20	
20	71-06		71-26	71-06	71-24	71-25
21	71-27		72-06	71-24	72-04	72-06
22	72-21		72-21**H**	72-08	72-08	
23	72-05		72-08	72-05	72-05	72-06
26	71-26		71-30	71-26	71-28	71-30
27					72-17**N**	
28	72-20		72-20	72-09	72-10	72-09
29					72-20**N**	
30	71-28		71-28	71-20	71-20	

June 1987

Aug	Open		High	Low	Close	
1	69-24		70-01	69-24	69-30	70-01
2	69-06		69-09	68-31	69-02	68-31
5					69-05**N**	
6	69-12		69-12	68-30**L**	69-02	68-30
7	69-00		69-15	69-00	69-14	69-15
8					70-07**N**	
9					70-11**N**	
12					70-11**N**	
13					69-22**N**	
14	69-28		70-04	69-28	70-03	70-04
15					69-31**N**	
16	69-17		70-19	69-17	70-17	70-19
19					70-30**N**	
20					71-03**N**	
21	71-04		71-16	71-02	71-14	71-16
22	71-20		71-25**H**	71-18	71-18	
23	71-14		71-17	71-14	71-15	71-16
26	71-03		71-08	71-02	71-06	71-08
27					71-27**N**	
28					71-19**N**	
29					71-30**N**	
30	71-15		71-15	70-28	70-28	70-30

September 1987

Aug	Open		High	Low	Close	
1	69-02		69-15	69-02	69-12	69-15
2	69-00		69-00	68-13	68-16	68-13
5	68-16		68-18	68-16	68-18	
6	68-23		68-23	68-11	68-15	68-11
7	68-08		68-28	68-08**L**	68-27	68-28
8					69-20**N**	
9	69-25		69-31	69-22	69-26	69-24
12					69-24**N**	
13					69-03**N**	
14	69-15		69-17	69-15	69-16	69-17
15	69-17		69-19	69-10	69-10	69-12
16	69-08		69-31	69-04	69-30	69-31
19	70-07		70-10	70-07	70-10	
20					70-14**N**	
21	70-16		70-27	70-13	70-25	70-27
22					70-29**N**	
23	70-29		70-29	70-26	70-26	70-27
26	70-15		70-19	70-15	70-17	70-19
27	71-00		71-06	71-00	71-00	71-06
28	71-08		71-08**H**	70-30	71-00	70-30
29					71-09**N**	
30	70-19		70-19	70-10	70-10	70-11

H = high   **L** = low   **A** = asked   **B** = bid   **N** = nominal

US BONDS FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

	December 1987				March 1988				
Aug	Open	High	Low	Close	Open	High	Low	Close	
1				68-30N				68-14N	
2				67-28N				67-12N	
5				68-00N				67-16N	
6				67-25N				67-09N	
7				68-10N				67-26N	
8				69-02N				68-18N	
9				69-06N				68-22N	
12				69-06N				68-22N	
13				68-17N				68-01N	
14				68-31N				68-15N	
15				68-26N				68-10N	
16				69-13N				68-29N	
19				69-24N				69-08N	
20				69-28N				69-12N	
21				70-09N				69-25N	
22				70-11N				69-27N	
23	70-08	70-08H	70-08L	70-08	69-27	69-27H	69-23L	69-24	69-23
26				70-00N				69-15N	
27				70-19N				70-02N	
28				70-11N				69-26N	
29				70-22N				70-05N	
30				69-23N				69-06N	

US BONDS VOLUME OF SALES
REPORTED IN CONTRACTS

Aug	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	TOTAL
1	171,873	10,240	856	425	306	12	26	48	53			183,839
2	144,861	6,014	636	338	191	13	25	60H	58H			152,196
5	107,871	12,553	1,183	669	271	202	191					122,940
6	114,879	5,889	812	1,429H	2,129	1,015H		1L	20			126,174
7	174,320	11,497	1,273	145	166	5	17	1	8			187,432
8	216,927H	9,672	1,716	43	117	15						228,490H
9	181,037	5,414	1,228	529	477	52	320H		5			189,062
12	113,785	6,184	503	269	9L	21	6					120,777
13	142,491	5,362L	358L	51	15	17						148,294
14	144,650	8,033	641	293	246	125	184	10	26			154,208
15	141,458	7,304	763	36L	66	17	8		6			149,658
16	172,076	14,283	603	737	963	380	145	1	11			189,199
19	117,182	5,951	752	50	19	2L	6		3			123,965
20	156,164	10,049	688	338	242	4	13					167,498
21	132,430	8,719	1,435	39	153	32	21	2	9			142,840
22	176,330	20,481	1,107	286	271	85	17	5				198,582
23	88,134	10,747	684	41	102	12	11	10	1L	2H	1H	99,745L
26	96,968	14,473	3,858H	785	2,762H	111	16	25	9			119,007
27	106,996	20,275	1,192	176	152				5			128,796
28	128,016	30,314	1,428	220	483	42	167		4			160,674
29	49,807	109,939	2,319	815	247	13						163,140
30	26,926L	123,747H	1,094	106	133	5	1L	7	3			152,022
TOTAL	2,905,181	457,140	25,129	7,820	9,520	2,180	1,174	170	221	2	1	3,408,538

US BONDS OPEN CONTRACTS
REPORTED IN CONTRACTS

Aug	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	TOTAL
1	149,667	39,442L	13,819L	4,721L	9,052	2,457	1,396	1,408H	1,499H	22H	6H	223,489
2	156,669	40,289	14,001	4,939	9,022L	2,455L	1,371	1,348	1,441	22	6	231,563
5	155,420	43,342	14,219	5,104	9,101	2,568	1,509	1,348	1,441	22	6	234,080
6	154,981	43,968	14,448	6,445	11,028	3,422	1,509	1,347	1,421	22	6	238,597
7	149,143	43,596	14,932	6,475	11,045	3,427	1,494	1,346	1,413	22	6	232,899
8	159,190H	45,114	15,133	6,492	11,049	3,429	1,494	1,346	1,413	22	6	244,688H
9	143,791	43,995	15,113	6,470	10,849	3,456	1,593H	1,346	1,408	22	6	228,049
12	146,082	45,206	15,169	6,574	10,849	3,476	1,587	1,346	1,408	22	6	231,725
13	147,939	44,863	14,811	6,523	10,839	3,472	1,587	1,346	1,408	22	6	232,816
14	146,722	46,301	14,170	6,619	10,856	3,493	1,403	1,336	1,382	22	6	232,310
15	144,038	47,963	14,138	6,622	10,862	3,499H	1,395	1,336	1,376	22	6	231,257
16	140,965	50,761	14,237	7,178	11,586	3,476	1,374	1,335	1,365	22	6	232,305
19	136,937	51,466	14,347	7,165	11,590	3,474	1,373	1,335	1,362	22	6	229,077
20	139,536	52,596	14,594	7,423H	11,689H	3,470	1,370	1,335	1,362	22	6	233,403
21	143,152	53,954	15,104	7,384	11,607	3,438	1,358	1,333	1,353	22	6	238,711
22	140,209	59,060	15,093	7,311	11,641	3,368	1,348L	1,328	1,353	22	6	240,739
23	129,478	59,657	15,259	7,336	11,631	3,374	1,354	1,318	1,352	22	6	230,787
26	114,648	67,072	17,007	7,184	9,958	3,376	1,354	1,293	1,343	22	6	223,263
27	102,059	70,456	17,389	7,188	9,974	3,376	1,354	1,293	1,338	22	6	214,455
28	93,915	77,798	17,632	7,212	9,963	3,379	1,441	1,293	1,334L	22	6	213,995
29	74,591	92,510	18,378	7,378	9,947	3,379	1,441	1,293	1,334	22	6	210,279L
30	67,443L	104,987H	18,482H	7,411	9,989	3,380	1,441	1,286L	1,335	22	6	215,782

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

September 1985

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	77-01	76-30	77-14	76-28	77-13	77-11
4	77-28	77-25	78-02H	77-19	77-25	77-26
5	77-21		77-21	77-02	77-06	77-07
6	76-05	76-09	76-14	75-12	75-16	75-17
9	75-16	75-14	75-29	75-12	75-14	75-15
10	75-26	75-24	75-29	75-11	75-18	75-21
11	75-15		75-24	75-05L	75-18	75-19
12	75-18	75-16	75-25	75-13	75-19	75-18
13	75-28	75-26	76-25	75-21	76-13	76-15
16	76-23	76-21	76-29	76-16	76-24	76-23
17	76-28	76-27	77-00	76-05	76-05	76-06
18	76-11		76-11	76-00	76-05	76-06
19	76-01		76-16	76-01	76-10	76-11
20						
23						
24						
25						
26						
27						
30						

December 1985

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	75-29	75-27	76-11	75-25	76-11	76-09
4	76-23	76-24	76-31H	76-16	76-22	76-23
5	76-19	76-17	76-19	75-30	76-02	76-03
6	75-05	75-03	75-09	74-05	74-09	74-11
9	74-09	74-11	74-22	74-04	74-04	74-07
10	74-16	74-18	74-21	74-02	74-11	74-13
11	74-07	74-06	74-16	73-26L	74-08	74-10
12	74-07	74-09	74-15	74-03	74-10	74-08
13	74-17	74-19	75-15	74-12	75-02	75-04
16	75-11	75-09	75-19	75-06	75-13	75-14
17	75-19	75-18	75-22	74-28	74-29	74-28
18	75-00	75-02	75-03	74-18	74-22	74-24
19	74-15	74-17	75-00	74-14	74-29	74-31
20	75-13	75-16	75-21	75-08	75-14	75-15
23	75-30	76-02	76-03	74-31	75-02	75-01
24	74-29	74-26	75-18	74-24	75-13	75-14
25	75-08	75-10	75-28	75-07	75-19	75-21
26	76-02	76-05	76-05	75-18	76-01	76-02
27	75-10	75-07	75-25	75-06	75-17	75-18
30	75-10	75-08	75-20	75-05	75-18	75-19

March 1986

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	74-27		75-10	74-24	75-09	75-10
4	75-23	75-24	75-31H	75-17	75-23	75-22
5	75-17	75-16	75-18	74-31	75-01	
6	74-03	74-05	74-08	73-05	73-07	73-09
9	73-08		73-20	73-02	73-02	73-05
10	73-16		73-18	73-00	73-09	73-11
11	73-07	73-05	73-15	72-25L	73-09	73-06
12	73-05		73-12	73-01	73-07	73-06
13	73-15	73-14	74-12	73-09	74-00	74-01
16	74-08		74-17	74-05	74-11	
17	74-17		74-19	73-26	73-26	73-27
18	73-31		74-00	73-17	73-21	73-22
19	73-14		73-29	73-14	73-27	73-29
20	74-11	74-12	74-17	74-06	74-13	74-11
23	74-30	74-28	75-01	73-28	73-30	
24	73-26	73-25	74-13	73-21	74-10	74-09
25	74-08		74-23	74-03	74-15	74-16
26	74-30	74-29	74-31	74-15	74-31	74-30
27	74-05	74-04	74-20	74-04	74-13	74-14
30	74-06		74-16	74-02	74-15	74-14

June 1986

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	73-29		74-13	73-28	74-12	
4	74-23		74-29H	74-19	74-24	
5	74-20		74-20	74-01	74-03	
6	73-07	73-08	73-09	72-08	72-12	72-09
9	72-10		72-20	72-03	72-03	72-05
10	72-18	72-19	72-19	72-02	72-10	72-11
11	72-06		72-13	71-26L	72-07	
12	72-10		72-12	72-02	72-09	72-07
13	72-17	72-16	73-11	72-12	73-00	73-01
16	73-11		73-16	73-09	73-13	73-11
17	73-16		73-19	72-27	72-28	72-27
18	72-31		72-31	72-17	72-20	72-21
19	72-14		72-30	72-14	72-29	72-28
20	73-14		73-18	73-08	73-13	73-12
23	73-31		73-31	72-29	72-31	72-30
24	72-22		73-11	72-21	73-08	
25	73-04		73-21	73-04	73-13	73-14
26	73-29	74-00	74-00	73-14	73-28	73-29
27	73-03		73-18	73-03	73-11	73-13
30	73-03	73-04	73-15	73-01	73-15	73-14

September 1986

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	73-05		73-16	73-00	73-16	
4	73-28		74-01H	73-23	73-28	
5	73-23		73-23	73-05	73-06	73-07
6	72-08		72-11	71-12	71-12	71-14
9	71-15		71-23	71-08	71-09	71-08
10	71-22		71-22	71-05	71-13	71-14
11	71-12		71-12	70-31L	71-10	
12	71-13		71-14	71-05	71-11	71-10
13	71-20		72-14	71-14	72-03	72-04
16	72-14		72-18	72-13	72-14	
17	72-20		72-21	71-29	71-29	71-30
18	71-27		71-27	71-20	71-22	71-24
19	71-17		71-31	71-17	71-30	71-31
20	72-17		72-20	72-10	72-13	72-14
23	73-02		73-02	72-00	72-00	
24	71-26		72-12	71-24	72-08	72-09
25	72-04		72-20	72-04	72-14	
26	73-01	73-00	73-01	72-14	72-27	72-29
27	72-02	72-03	72-18	72-02	72-13	
30	72-08		72-15	72-03	72-14	72-15

December 1986

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	72-16		72-22	72-16	72-22	
4	73-02		73-05H	72-30	73-04	73-02
5	72-26		72-29	72-11	72-12	72-13
6	71-19		71-19	70-18	70-22	70-19
9	70-20		70-28	70-13	70-13	
10	70-25		70-25	70-14	70-18	70-19
11	70-09		70-15	70-09L	70-15	
12	70-10		70-18	70-10	70-17	70-15
13	71-06		71-15	71-01	71-08	71-09
16				-	71-19N	
17					71-03N	
18	71-08		71-08	70-26	70-27	70-29
19	70-23		71-04	70-23	71-02	71-04
20	71-22		71-23	71-16	71-19	
23	72-04		72-04	71-04	71-05	71-04
24	70-31		71-15	70-30	71-11	71-12
25	71-14		71-22	71-14	71-17	
26	71-30		72-00	71-18	72-00	71-31
27	71-11		71-18	71-11	71-15	
30	71-11		71-18	71-05	71-16	71-18

March 1987

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	71-26		71-30	71-26	71-30	
4	72-13		72-13H	72-06	72-12	72-11
5					71-22N	
6	70-24	70-25	70-25	69-25	69-31	69-27
9	69-29		69-29	69-21	69-23	69-21
10	69-31		70-01	69-22	69-26	69-27
11	69-29		69-29	69-13L	69-23	
12					69-23N	
13	70-09		70-23	70-09	70-16	70-17
16					70-27N	
17	70-16		70-16	70-11	70-11	
18					70-04N	
19					70-11N	
20	70-23		70-29	70-23	70-26	
23	71-07		71-07	70-10	70-12	70-10
24	70-04		70-21	70-04	70-17	
25	70-13		70-26	70-13	70-23	70-22
26	70-27		71-04	70-23	71-02	71-04
27	70-16		70-23	70-16	70-20	
30	70-17		70-23	70-10	70-21	70-23

June 1987

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	70-31		71-08	70-31	71-08	
4	71-23		71-23H	71-17	71-22	71-21
5					71-00N	
6	70-07		70-07	69-05	69-09	69-05
9	69-03		69-03	68-31	69-01	68-31
10	69-09		69-12	69-00	69-04	69-05
11	68-26		69-01	68-26L	69-01	
12	68-28		69-02	68-28	69-02	69-01
13	69-20		70-01	69-20	69-26	69-27
16					70-05N	
17					69-21N	
18	69-18		69-18	69-13	69-13	69-14
19					69-21N	
20					70-03N	
23					69-18N	
24	69-13		69-29	69-11	69-25	
25	70-02		70-02	69-29	69-31	69-29
26	70-11		70-11	69-30	70-09	70-11
27					69-27N	
30					69-31N	

September 1987

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	70-10		70-20	70-10	70-20	
4					71-01N	
5	70-27	70-26	70-27H	70-12	70-12	
6	69-21		69-21	68-17	68-21	68-17
9	68-27		68-27	68-11	68-13	68-11
10	68-21		68-22	68-12	68-16	68-17
11	68-12		68-13	68-02L	68-13	
12	68-11		68-14	68-08	68-14	68-13
13	69-11		69-11	69-06	69-06	69-07
16	69-16		69-20	69-15	69-17	
17	69-15		69-15	69-01	69-01	
18	68-30		68-30	68-25	68-25	68-26
19					69-01N	
20	69-12		69-17	69-12	69-15	69-14
23	69-18		69-18	68-28	69-00	68-28
24	68-30		69-07	68-21	69-03	
25					69-06N	
26	69-18		69-20	69-07	69-18	69-20
27	69-09		69-09	69-03	69-04	
30	68-28		69-09	68-28	69-05	69-09

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

	December 1987					March 1988					June 1988			
Sep	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
2	**HOLIDAY**					**HOLIDAY**					**HOLIDAY**			
3				70-01**N**					69-16**N**					
4	70-18	70-18**H**	70-15	70-18	70-15				69-30**N**					
5				69-26**N**		69-15	69-15**H**	69-09	69-10	69-09				
6	68-17	68-17	67-31**L**	68-03	67-31				67-14**N**					
9				67-25**N**		67-25	67-25	67-08	67-09	67-08				
10				67-31**N**		67-15	67-15	67-09	67-13	67-14				
11				67-27**N**		67-04	67-10	67-00**L**	67-10					
12				67-26**N**					67-09**N**					
13				68-20**N**					68-03**N**					
16	69-00	69-00	68-29	68-30					68-13**N**					
17				68-14**N**					67-29**N**					
18				68-07**N**					67-22**N**					
19				68-14**N**					67-29**N**					
20	68-27	68-30	68-27	68-28	68-27				68-10**N**		67-26	67-28**H**	67-26**L**	67-27
23	68-31	68-31	68-08	68-13	68-08				67-22**N**					67-06**N**
24	68-12	68-19	68-12	68-15					67-29**N**					67-13**N**
25				68-17**N**					67-30**N**					67-13**N**
26	68-21	69-00	68-18	68-29	69-00				68-13**N**					67-28**N**
27				68-16**N**					67-29**N**					67-12**N**
30				68-21**N**					68-03**N**					67-18**N**

US BONDS VOLUME OF SALES

REPORTED IN CONTRACTS

Sep	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	TOTAL
2	**HOLIDAY**												
3	16,024	90,021	2,800	480	159	64	24	2	1**L**				109,575
4	14,668	143,805	2,248	163	618	213	10	1**L**		50			161,776
5	16,862	145,092	1,085	204	270	15			2		1**L**		163,531
6	27,287**H**	266,548**H**	3,812	940	316	215	30	2	35	80**H**			299,265**H**
9	11,192	150,990	1,887	3,075	1,628**H**	251	150**H**	1	13		2**H**		169,189
10	12,416	126,176	684	240	41	150	54	96	52		1		139,910
11	12,928	192,568	1,026	109	31	27	77	5	10		1		206,782
12	5,525**L**	98,703	548	151	120	32		12	6				105,097
13	9,739	217,549	5,125	418	296	41	58	66	5				233,297
16	7,750	59,759	513**L**	14**L**	11**L**	4**L**			6	1**L**			68,058
17	9,247	141,236	2,692	100	107	-	5**L**		1				153,388
18	6,708	118,391	1,923	106	260	74		56	2				127,520
19	7,186	145,009	1,419	479	139	33							154,265
20		136,178	1,633	555	111	118	5		16	1		2**H**	138,619
23		194,461	12,271	4,704**H**	323	89	94		1	1			211,944
24		212,392	17,808**H**	1,200	82	161	25	159	67	1			231,895
25		124,925	6,429	1,031	108	319	6	346**H**					133,164
26		171,642	6,930	798	535	675**H**	125	245	53	23			181,026
27		58,247**L**	904	374	596	352	123		5				60,601**L**
30		96,751	2,178	186	145	125	112		127**H**				99,624
TOTAL	157,532	2,890,443	73,915	15,327	5,896	2,958	898	991	402	157	5	2	3,148,526

US BONDS OPEN CONTRACTS

REPORTED IN CONTRACTS

Sep	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	TOTAL
2	**HOLIDAY**												
3	64,374**H**	106,776**L**	19,041**L**	7,374	10,114	3,390**L**	1,441**L**	1,284	1,336	22**L**	6**L**		215,158**L**
4	59,643	112,444	19,877	7,395	9,986	3,478	1,441	1,283	1,336	72**H**	6		216,961
5	52,698	118,247	19,903	7,472	10,035	3,478	1,441	1,283	1,334	72	7		215,970
6	45,640	137,402	20,518	7,779	10,139	3,518	1,452	1,285	1,335	45	7		229,120
9	42,077	145,275	20,838	1,031**L**	10,122	3,567	1,602	1,284	1,326	45	9		227,176
10	36,000	143,998	20,728	10,429	10,121	3,608	1,597	1,253**L**	1,327	45	10		229,116
11	31,644	148,472	20,986	10,466	10,130	3,623	1,597	1,258	1,325	45	11**H**		229,557
12	29,318	150,562	20,862	10,472	10,142	3,623	1,597	1,268	1,327	45	11		229,227
13	24,754	148,226	23,359	10,561	10,130	3,629	1,612	1,315	1,327	45	11		224,969
16	19,154	148,856	23,373	10,567	10,120	3,625	1,612	1,315	1,329	45	11		220,007
17	13,921	158,957	24,414	10,564	10,128	3,625	1,612	1,315	1,330	45	11		225,922
18	11,052	165,424	24,133	10,576	10,121	3,582	1,612	1,315	1,330	45	11		229,201
19	7,362	169,787	24,260	10,618	10,122	3,588	1,612	1,315	1,330	45	11		230,050
20	7,362	164,621	24,835	10,758	10,192	3,573	1,612	1,315	1,323	46	11		225,648
23	7,362	172,720**H**	25,000	10,790	10,210	3,577	1,664	1,315	1,323	46	11		234,018
24	7,341	170,584	36,700**H**	11,213	10,197	3,472	1,639	1,372	1,296	45	11		243,870
25	7,341	165,632	36,164	11,472	10,218	3,461	1,639	1,437	1,296	45	11		238,716
26	7,141**L**	171,375	35,762	11,534	3,385**L**	10,220**H**	1,607	1,498**H**	1,279	68	11		243,880**H**
27		169,816	35,806	11,519	3,394	10,218	1,679	1,498	1,274**L**	68	11		235,283
30		168,671	35,888	11,557**H**	10,293**H**	3,410	1,774**H**	1,498	1,351**H**	68	11		234,521

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

December 1985

Oct	Open		High	Low	Close	
1	75-16	75-14	75-24	75-11	75-22	75-24
2	75-28	75-26	76-08	75-00	75-00	75-05
3	75-13	75-15	75-16	75-04	75-10	75-13
4	75-27	75-25	75-27	74-27	75-00	75-01
7	74-25	74-28	74-30	74-11**L**	74-19	74-20
8	74-23	74-21	75-00	74-15	74-28	74-30
9	75-02	75-03	75-08	74-23	74-23	74-24
10	74-21	74-23	75-06	74-18	75-01	75-06
11	75-12	75-15	75-15	75-01	75-03	75-04
14	75-06	75-04	75-14	75-04	75-11	75-14
15	75-16	75-14	75-20	75-09	75-18	75-20
16	75-19	75-18	75-31	75-17	75-31	75-29
17	75-31	75-29	76-13	75-25	76-12	76-13
18	76-17	76-15	76-30	76-14	76-21	76-23
21	76-22	76-23	76-24	76-16	76-22	76-23
22	76-22	76-21	77-17	76-20	77-08	77-09
23	77-15	77-13	77-15	76-27	77-08	77-07
24	77-00	76-30	77-10	76-25	77-02	77-03
25	76-25	76-27	76-27	76-16	76-21	76-19
28	76-15	76-12	76-19	76-04	76-08	76-09
29	76-17	76-19	77-26	76-15	77-22	77-26
30	78-13	78-15	79-02**H**	78-11	78-14	78-15
31	78-12	78-10	78-21	78-05	78-18	78-16

March 1986

Oct	Open		High	Low	Close	
1	74-13		74-20	74-07	74-17	74-18
2	74-21	74-22	75-03	73-26	74-00	73-26
3	74-08	74-06	74-09	73-30	74 03	74-07
4	74-21	74-19	74-21	73-22	73-26	73-27
7	73-20	73-19	73-23	73-06**L**	73-14	
8	73-17	73-15	73-27	73-09	73-23	73-24
9	73-29		74-02	73-17	73-19	73-18
10	73-16	73-15	74-00	73-13	73-29	74-00
11	74-09	74-06	74-09	73-27	73-30	
14	73-31		74-07	73-30	74-06	74-07
15	74-10		74-14	74-04	74-12	74-13
16	74-13	74-14	74-25	74-11	74-25	74-24
17	74-23	74-22	75-06	74-18	75-06	75-05
18	75-09	75-08	75-21	75-06	75-12	75-13
21	75-15	75-14	75-15	75-09	75-13	75-14
22	75-14		76-08	75-12	76-00	75-31
23	76-07	76-04	76-07	75-17	75-31	75-30
24	75-23	75-20	76-00	75-15	75-24	75-25
25	75-18	75-20	75-20	75-06	75-12	75-10
28	75-06	75-04	75-10	74-27	74-30	74-29
29	75-09	75-08	76-14	75-04	76-12	76-14
30	77-01	77-04	77-21**H**	77-01	77-02	77-03
31	76-31	77-01	77-10	76-26	77-07	77-06

June 1986

Oct	Open		High	Low	Close	
1	73-10		73-16	73-08	73-16	
2	73-22		73-31	72-25	73-00	72-25
3	73-04		73-06	72-28	73-02	73-04
4	73-17		73-17	72-21	72-23	72-24
7	72-19		72-20	72-04**L**	72-12	
8	72-16		72-24	72-09	72-23	72-21
9	72-27		73-01	72-16	72-16	
10	72-11		72-30	72-11	72-30	72-28
11	73-05		73-05	72-28	72-29	72-30
14	72-30		73-06	72-30	73-05	73-06
15	73-10		73-10	73-02	73-10	
16	73-09		73-22	73-09	73-21	
17	73-20		74-02	73-16	74-01	74-02
18	74-06		74-18	74-05	74-10	74-09
21	74-10		74-11	74-05	74-10	
22	74-08		75-03	74-08	74-28	
23	75-01		75-02	74-12	74-26	74-25
24	74-15		74-27	74-12	74-20	
25	74-13		74-13	74-02	74-05	
28	74-00		74-05	73-24	73-25	
29	74-03		75-09	74-01	75-06	75-09
30	75-29	75-27	76-17**H**	75-27	75-30	
31	75-28	75-29	76-06	75-22	76-02	76-01

September 1986

Oct	Open		High	Low	Close	
1	72-10		72-17	72-10	72-17	72-16
2	72-22		72-30	71-25	71-31	71-25
3	72-02		72-04	71-28	72-01	72-03
4	72-15		72-15	71-21	71-23	71-24
7	71-14		71-15	71-06**L**	71-12	
8	71-16		71-24	71-09	71-23	71-22
9	71-22		71-30	71-17	71-17	
10	71-14		72-01	71-14	72-01	71-30
11	72-03		72-04	71-30	71-30	71-31
14					72-08**N**	
15	72-08		72-10	72-04	72-10	
16	72-14		72-21	72-10	72-20	72-21
17	72-19		73-01	72-16	73-01	
18	73-04		73-15	73-04	73-08	
21	73-09		73-09	73-05	73-08	73-09
22	73-06		74-01	73-06	73-26	73-27
23	74-00		74-00	73-12	73-24	73-23
24	73-14		73-24	73-10	73-19	73-18
25	73-11		73-11	73-02	73-04	73-03
28	72-29		73-02	72-23	72-25	72-24
29	73-01		74-07	73-00	74-05	74-07
30	74-26		75-10**H**	74-25	74-28	
31	74-25		75-00	74-21	74-31	

December 1986

Oct	Open		High	Low	Close	
1	71-13		71-21	71-13	71-21	71-19
2	71-21		72-00	70-27	71-00	70-27
3	71-04		71-06	70-30	71-04	
4	71-00		71-01	70-23	70-25	70-26
7	70-14		70-17	70-08**L**	70-17	70-15
8	70-14		70-27	70-14	70-27	70-25
9	70-29		71-00	70-20	70-21	70-20
10	70-27		71-02	70-26	70-31	71-02
11	71-07		71-07	71-02	71-02	71-03
14	71-09		71-12	71-08	71-12	
15	71-09		71-13	71-06	71-13	
16	71-16		71-24	71-14	71-24	
17	71-27		72-03	71-23	72-02	72-03
18	72-06		72-17	72-06	72-08	72-10
21	72-11	72-10	72-11	72-08	72-10	72-11
22	72-08		73-02	72-08	72-26	72-29
23	73-00		73-00	72-15	72-26	72-24
24	72-12		72-25	72-12	72-19	
25	72-05		72-07	72-03	72-06	72-04
28	71-27		72-03	71-25	71-28	71-26
29	72-07		73-08	72-07	73-01	73-08
30	73-27		74-13**H**	73-27	73-28	73-29
31	73-26		74-00	73-22	74-00	

March 1987

Oct	Open		High	Low	Close	
1	70-18		70-25	70-18	70-25	70-24
2	70-27		71-04	70-00	70-06	70-00
3	70-06		70-09	70-05	70-09	
4	69-30		70-01	69-30	69-30	69-31
7					69-21**N**	
8	69-22		70-00	69-22**L**	70-00	69-31
9	70-02		70-05	69-26	69-31	69-26
10	70-02		70-09	70-01	70-05	70-09
11	70-14		70-14	70-09	70-09	70-10
14					70-19**N**	
15	70-16		70-19	70-16	70-18	70-19
16	70-19		70-30	70-19	70-29	70-30
17	70-31		71-08	70-31	71-06	71-08
18	71-20		71-20	71-14	71-15	71-14
21					71-15**N**	
22	71-21		72-06	71-21	71-30	72-01
23	71-24		71-30	71-19	71-30	71-28
24	71-22		71-23	71-22	71-22	71-23
25	71-13		71-13	71-08	71-10	71-08
28					70-30**N**	
29	71-11		72-11	71-10	72-05	72-11
30	73-11		73-15**H**	72-30	72-31	73-00
31	72-28		73-04	72-26	73-04	73-03

June 1987

Oct	Open		High	Low	Close	
1	69-30		70-01	69-29	70-01	70-00
2	70-04		70-12	69-08	69-14	69-08
3	69-14		69-17	69-13	69-17	
4					69-07**N**	
7	68-24		68-30	68-23**L**	68-30	68-29
8					69-07**N**	
9					69-02**N**	
10	69-10		69-18	69-10	69-13	69-18
11	69-22		69-23	69-18	69-18	69-19
14					69-28**N**	
15	69-25		69-27	69-24	69-27	
16	70-02		70-06	69-29	70-05	70-06
17					70-15**N**	
18	70-22		70-22	70-21	70-22	70-21
21	70-20		70-22	70-20	70-21	70-22
22	71-09		71-09	71-06	71-06	71-08
23	70-31		71-05	70-26	71-05	71-03
24					70-30**N**	
25	70-16		70-17	70-15	70-17	70-15
28	70-10		70-12	70-04	70-08	70-05
29					71-17**N**	
30	72-08		72-14**H**	72-05	72-05	72-06
31	72-02		72-10	72-00	72-10	72-09

September 1987

Oct	Open		High	Low	Close	
1	69-06		69-11	69-06	69-11	69-10
2	69-13		69-23	68-18	68-22	68-18
3					68-27**N**	
4	68-15		68-19	68-15	68-16	68-17
7	68-10		68-10	68-00**L**	68-08	68-07
8	68-14		68-18	68-14	68-18	
9	68-21		68-24	68-13	68-18	68-13
10	68-18		68-29	68-18	68-24	68-29
11	69-07		69-07	68-29	68-29	68-31
14					69-07**N**	
15	69-04		69-06	69-01	69-06	69-05
16	69-07		69-16	69-07	69-15	69-16
17	69-16		69-25	69-16	69-24	69-25
18	69-27		70-04	69-27	69-31	
21					69-31**N**	
22	70-18		70-22	70-17	70-17	
23	70-13		70-14	70-03	70-14	70-12
24	70-08		70-12	70-07	70-07	
25	70-02		70-02	69-24	69-26	69-24
28	69-20		69-20	69-13	69-16	69-14
29	69-27		70-26	69-27	70-23	70-26
30	71-15		72-05**H**	71-14	71-14	71-15
31	71-11		71-20	71-09	71-20	71-18

December 1987

Oct	Open		High	Low	Close	
1					68-22**N**	
2					67-30**N**	
3					68-07**N**	
4					67-29**N**	
7					67-19**N**	
8					67-30**N**	
9					67-26**N**	
10	67-29		68-10	67-29**L**	68-05	68-10
11					68-12**N**	
14					68-20**N**	
15					68-17**N**	
16					68-28**N**	
17	69-00		69-05	69-00	69-04	69-05
18					69-11**N**	
21					69-10**N**	
22	69-30		70-01	69-28	69-28	69-29
23	69-20		69-26	69-15	69-26	69-24
24					69-19**N**	
25					69-04**N**	
28					68-26**N**	
29					70-06**N**	
30	70-28		71-05**H**	70-26	70-26	
31					70-29**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

Oct	March 1988 Open	High	Low	Close		June 1988 Open	High	Low	Close	
1				68-04**N**					67-19**N**	
2				67-12**N**		67-00	67-00	66-27	67-00	66-27
3	67-23	67-23	67-17**L**	67-21					67-04**N**	
4				67-11**N**					66-26**N**	
7				67-01**N**					66-16**N**	
8				67-12**N**					66-27**N**	
9				67-09**N**		67-04	67-04	56-25**L**	66-26	66-25
10				67-25**N**		67-01	67-10	67-01	67-04	67-10
11				67-27**N**		67-15	67-16	67-10	67-10	67-12
14				68-03**N**		67-19	67-20	67-19	67-19	67-20
15				67-31**N**					67-15**N**	
16				68-10**N**					67-26**N**	
17				68-19**N**					68-03**N**	
18				68-25**N**					68-09**N**	
21				68-23**N**		68-05	68-06	68-05	68-06	
22				69-11**N**		68-30	68-30**H**	68-26	68-26	68-27
23				69-06**N**					68-22**N**	
24				69-01**N**					68-17**N**	
25				68-18**N**					68-02**N**	
28				68-08**N**					67-24**N**	
29				69-20**N**					69-04**N**	
30	70-12	70-20**H**	70-07	70-08	70-07				69-22**N**	
31				70-10**N**					69-25**N**	

US BONDS VOLUME OF SALES
REPORTED IN CONTRACTS

Oct	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	TOTAL
1	100,004	9,063	1,472	504	21	22	2	5				111,093
2	188,813	13,675	7,770	1,392	698	39	3	11			5**H**	212,406
3	146,589	8,547	3,452	1,179	22	3**L**	2			2**L**		159,796
4	182,831	1,993	980	767	94	19		15				186,699
7	122,000	2,428	520	181	61		4	33				125,227
8	120,561	3,085	538	229	6	16		11				124,446
9	140,570	6,350	1,636	42	17	40		61			2	148,718
10	110,594	4,234	360	413	148	75	75	14	1**L**			115,914
11	81,307	1,430	299	679	108	89	1**L**	83			4	84,000
14	12,357**L**	568**L**	63**L**		2**L**						1**L**	12,991**L**
15	76,530	5,779	263	715	61	64	82	45				83,539
16	142,272	8,731	823	279	102	4	2	37				152,250
17	152,009	8,031	1,905	464	11	90		103**H**	2			162,615
18	157,389	5,583	903	143	61	230	2	49				164,360
21	68,405	3,081	438	39	5		1				1	71,970
22	167,674	9,902	622	407	399	379**H**	1	8	1		1	179,394
23	163,697	23,700	10,196**H**	4,487**H**	833**H**	275	10	3	37			203,238
24	137,396	5,029	726	508	360	90		1**L**				144,110
25	119,567	5,023	614	963	65	118	10	1				126,361
28	165,901	10,682	405	8**L**	274		6	9				177,285
29	222,985	23,542	7,197	125	147	124		18				254,138
30	348,771**H**	28,560**H**	7,351	844	693	325	331**H**	14	70**H**	3**H**		387,262**H**
31	162,561	5,172	860	992	482	61	3	8				170,139
TOTAL	3,290,783	194,188	49,693	15,360	4,670	2,063	535	529	111	5	14	3,557,951

US BONDS OPEN CONTRACTS
REPORTED IN CONTRACTS

Oct	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	TOTAL
1	172,363**L**	41,822	11,919**L**	10,123	3,416**L**	1,759	1,498**L**	1,346**H**	68**L**	11**H**		244,325**L**
2	179,324	41,489**L**	13,559	9,717	3,570	1,720	1,498	1,335	68	11	5**L**	252,296
3	186,657	42,359	16,148	10,700	3,561	1,717	1,500	1,335	68	11	5	264,061
4	192,427	43,110	16,604	10,107	3,525	1,698	1,500	1,320	68	11	5	270,375
7	194,865**H**	43,691	16,627	10,015	3,536	1,698	1,502	1,287	68	11	5	273,305
8	194,704	44,112	16,101	10,065	3,530	1,693	1,502	1,276	68	11	5	273,067
9	192,074	46,052	16,397	10,064	3,528	1,703	1,502	1,253	68	11	6	272,658
10	185,814	48,301	16,608	10,135	3,633	1,686	1,502	1,239	69	11	6	269,004
11	188,453	48,132	16,661	10,130	3,639	1,677	1,502	1,223	69	11	5	271,502
14	186,876	48,176	16,683	10,130	3,638	1,677	1,502	1,223	69	11	6	269,991
15	183,409	51,180	16,644	9,657	3,626	1,614	1,557	1,210	69	11	6	268,983
16	184,367	53,852	16,893	9,860	3,585	1,616	1,555	1,183	69	11	6	272,997
17	182,961	55,167	17,942	9,477**L**	3,587	1,611**L**	1,555	1,166	71	11	6	273,554
18	183,311	56,646	17,766	9,518	3,590	1,726	1,555	1,167	71	11	6	275,367
21	183,607	57,443	17,703	9,479	3,591	1,726	1,555	1,167	71	11	7	276,360
22	189,372	60,635	17,817	9,589	3,761	1,995	1,555	1,165	71	11	8**H**	285,979
23	187,275	61,158	26,125**H**	12,788	4,102	2,210	1,552	1,163**L**	83	11	8	296,475
24	183,254	61,778	25,630	12,276	4,104	2,222	1,552	1,164	83	11	8	292,082
25	181,773	62,378	25,502	12,649	4,100	2,304	1,562	1,165	83	11	8	291,535
28	185,982	62,589	25,316	12,641	3,987	2,304	1,566	1,171	83	11	8	295,658
29	193,976	64,468	25,768	12,516	4,097	2,414	1,566	1,186	83	11	8	306,093
30	194,353	71,060	25,851	12,869	4,228**H**	2,691	1,719**H**	1,182	150**H**	8**L**	8	314,119**H**
31	188,111	71,982**H**	26,012	13,430**H**	3,805	2,733**H**	1,719	1,181	150	8	8	309,139

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

	December 1985						March 1986						June 1986					
Nov	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	78-01	77-30	79-03	77-28**L**	78-22	78-24	76-22	76-21	77-24	76-17**L**	77-11	77-12	75-16	75-17	76-18	75-15**L**	76-07	76-09
4	78-22	78-18	78-28	78-13	78-27	78-25	77-08	77-06	77-18	77-02	77-15	77-17	76-06		76-12	75-30	76-12	76-10
5	78-16	78-18	79-15	78-16	79-07	79-06	77-06	77-08	78-03	77-06	77-28	77-26	76-06		76-30	76-04	76-24	76-22
6	79-10	79-08	79-22	78-31	78-31	79-01	77-30	77-29	78-11	77-21	77-24	77-21	76-26		77-06	76-19	76-21	76-19
7	79-12	79-15	79-15	78-24	79-05	79-06	78-05	78-03	78-05	77-15	77-30	77-29	77-00		77-00	76-11	76-23	76-25
8	79-10	79-09	79-25	79-04	79-22	79-20	78-01	78-00	78-16	77-27	78-12	78-15	76-27		77-11	76-24	77-11	77-09
11	79-16	79-15	79-21	79-15	79-19	79-18	78-08		78-14	78-08	78-12	78-11	77-05	77-04	77-11	77-04	77-09	77-07
12	79-23	79-21	80-20	79-19	80-20	80-18	78-13	78-15	79-16	78-13	79-16	79-14	77-11		78-12	77-10	78-12	78-11
13	80-16	80-13	80-22	80-04	80-05	80-07	79-08	79-10	79-19	79-00	79-01	79-02	78-08	78-09	78-19	77-31	78-00	78-01
14	79-30	79-28	80-04	79-24	79-28	79-26	78-25	78-23	79-00	78-20	78-24	78-22	77-21		77-31	77-20	77-23	77-22
15	79-09	79-06	79-21	79-06	79-13	79-16	78-04	78-02	78-16	78-02	78-09	78-12	77-03	77-05	77-15	77-02	77-10	77-12
18	79-29	79-27	80-30	79-27	80-28	80-30	78-22	78-24	79-24	78-22	79-21	79-24	77-24	77-26	78-26	77-24	78-23	78-26
19	81-00	80-30	81-18	80-23	80-30	80-31	79-26	79-27	80-12	79-18	79-24	79-26	78-26	78-25	79-12	78-17	78-25	78-26
20	80-24	80-22	81-03	80-18	80-31	81-01	79-19	79-16	79-29	79-13	79-25	79-28	78-19		78-28	78-15	78-27	78-26
21	81-25	81-23	82-00**H**	81-09	81-14	81-15	80-18	80-14	80-25**H**	80-03	80-06	80-08	79-22		79-25**H**	79-04	79-08	79-09
22	81-12	81-10	81-15	80-26	80-26	80-27	80-03	80-06	80-08	79-18	79-18	79-20	79-06		79-08	78-18	78-18	78-19
25	80-21	80-19	80-28	80-16	80-21	80-22	79-12	79-09	79-20	79-08	79-13	79-14	78-14	78-11	78-19	78-09	78-14	78-13
26	80-26	80-24	81-03	80-22	80-26	80-27	79-18	79-17	79-27	79-15	79-19	79-21	78-18		78-27	78-16	78-20	78-22
27	80-21	80-19	81-16	80-19	81-10	81-08	79-16	79-14	80-11	79-12	80-05	80-03	78-16		79-12	78-14	79-05	79-04
28	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
29	81-19	81-22	81-28	81-16	81-23	81-21	80-14	80-16	80-24	80-12	80-18	80-15	79-16		79-23	79-12	79-17	79-15

	September 1986						December 1986						March 1987					
Nov	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	74-15		75-16	74-15**L**	75-06	75-05	73-28		74-12	73-26**L**	74-07	74-06	73-11		73-13	73-09**L**	73-10	73-09
4	75-02		75-10	74-29	75-10	75-08	74-00		74-10	73-29	74-10	74-09					73-12**N**	
5	75-00		75-27	75-00	75-22	75-20	74-01		74-27	74-01	74-25	74-21	73-26		73-26	73-23	73-26	73-24
6	75-30		76-03	75-18	75-20	75-18	74-26		75-03	74-19	74-20	74-19	74-05		74-05	73-22	73-23	73-22
7	75-26		75-26	75-12	75-23		74-27		74-27	74-13	74-24		73-26		73-29	73-19	73-26	73-28
8	75-26		76-09	75-23	76-06	76-08	74-27		75-10	74-25	75-08	75-09	74-00		74-13	73-29	74-12	74-13
11	76-06		76-10	76-06	76-08	76-06	75-04		75-10	75-04	75-10	75-07	74-13		74-14	74-11	74-14	74-11
12	76-11		77-13	76-11	77-13	77-11	75-16		76-13	75-16	76-13		74-23		75-18	74-23	75-17	75-18
13	77-08		77-18	77-00	77-03	77-02	76-07		76-23	76-04	76-04	76-05	75-10		75-26	75-10	75-18	75-11
14	76-26		76-31	76-23	76-24		75-26		76-01	75-25	75-26	75-28	74-31	75-00	75-07	74-31	75-07	75-02
15	76-05	76-06	76-17	76-05	76-14		75-11		75-21	75-11	75-17	75-20	74-18		74-28	74-18	74-23	74-28
18	76-28		77-26	76-28	77-25	77-26	76-02		76-31	76-02	76-29	76-31	75-14		76-07	75-14	76-00	76-07
19	78-03		78-13	77-22	77-29		77-07		77-19	76-30	77-02	77-03	76-27		76-27	76-06	76-09	76-11
20	77-21		77-30	77-18	77-30	77-29	77-03		77-04	76-25	77-02	77-03	76-09		76-11	76-01	76-10	76-11
21	78-20		78-27**H**	78-07	78-11		77-27		78-02**H**	77-15	77-16	77-17	77-03		77-08**H**	76-26	76-27	76-26
22	78-05		78-10	77-22	77-23	77-22	77-09		77-16	76-28	76-29	76-28	76-21		76-23	76-04	76-08	76-04
25	77-17		77-22	77-12	77-17		76-22		76-28	76-18	76-22	76-23	75-27		76-04	75-27	75-30	75-31
26	77-19		77-29	77-19	77-24	77-23	76-31		77-01	76-29	77-00	76-29	76-06		76-10	76-06	76-08	76-06
27	77-18		78-11	77-18	78-10	78-07	76-25		77-21	76-25	77-15	77-12	76-02		76-24	76-02	76-24	76-20
28	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
29	78-21		78-24	78-14	78-17	78-16	77-29		77-29	77-20	77-23	77-22	77-02		77-03	76-28	76-31	76-30

	June 1987						September 1987						December 1987					
Nov	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	72-17		72-22	72-15**L**	72-16	72-15	71-00		72-00	71-00**L**	71-25	71-24					71-03**N**	
4					72-18**N**		71-23		71-27	71-18	71-26	71-27					71-06**N**	
5	73-00		73-00	72-30	73-00	72-30	72-09		72-09	72-06	72-07						71-18**N**	
6					72-28**N**		72-18		72-20	72-05	72-06	72-05	71-31		71-31	71-16**L**	71-17	71-16
7	73-00		73-02	72-26	72-31	73-02	72-18		72-18	72-04	72-08	72-11					71-22**N**	
8	73-13		73-19	73-10	73-18	73-19	72-23		72-28	72-19	72-27	72-28					72-07**N**	
11	73-24		73-24	73-17	73-20	73-17	72-28		72-29	72-26	72-29	72-26					72-05**N**	-
12	73-30		74-25	73-30	74-23	74-25	73-03		74-02	73-03	74-00	74-02	72-30		73-14	72-30	73-11	73-14
13	74-22		75-02	74-18	74-25	74-19	74-06		74-12	73-28	74-00	73-30	73-14		73-20	73-11	73-14	73-11
14	74-09	74-10	74-15	74-09	74-15	74-10	73-18		73-26	73-18	73-26	73-21	73-05		73-07	73-02	73-07	73-02
15	73-25		74-06	73-25	74-05	74-06	73-15		73-19	73-10	73-10	73-18	72-21		73-00	72-21	72-24	73-00
18	75-00		75-17	74-31	75-10	75-17	74-08		74-29	74-08	74-22	74-29	74-02		74-11	73-29	74-02	74-11
19	75-23		76-04	75-16	75-19	75-21	75-00		75-20	74-28	74-31	75-02	74-25		74-28	74-10	74-13	74-17
20	75-21		75-21	75-21	75-21		74-28		75-02	74-25	75-01	75-02	74-12		74-17	74-09	74-16	74-17
21	76-04		76-20**H**	76-04	76-06		75-23		76-05**H**	75-19	75-19	75-20	75-04		75-24**H**	75-04	75-06	75-05
22	75-30		76-03	75-15	75-20	75-15	75-13		75-19	74-29	75-02	74-29	75-05		75-05	74-13	74-19	74-13
25	75-11		75-11	75-10	75-10		74-20		74-29	74-20	74-25	74-24	74-09		74-13	74-08	74-13	74-08
26	75-18		75-18	75-17	75-18	75-17	75-00		75-00	74-31	75-00	74-31	74-14		74-17	74-14	74-17	74-16
27	75-13		76-03	75-13	76-01	75-31	74-28		75-17	74-28	75-15	75-13	74-29		75-02	74-29	75-02	74-29
28	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
29	76-09		76-12	76-07	76-10	76-09	75-25		75-25	75-19	75-24	75-22					75-05**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

	March 1988					June 1988				
Nov	Open	High	Low	Close		Open	High	Low	Close	
1				70-16N					69-31N	
4	70-13	70-19	70-10L	70-18	70-19				70-02N	
5				70-31N					70-14N	
6				70-29N					70-12N	
7	71-06	71-06	70-31	70-31	71-03				70-18N	
8				71-20N					71-03N	
11				71-18N		71-03	71-03	71-01L	71-03	71-01
12	72-20	72-28	72-10	72-24	72-28				72-12N	
13				72-26N		72-08	72-18	72-08	72-12	72-11
14				72-17N					72-02N	
15				72-16N					72-02N	
18				73-27N					73-13N	
19				74-01N		73-20	73-20	73-12	73-15	73-19
20				74-01N		73-22	73-22	73-15	73-18	73-19
21	74-22	74-24H	74-22	74-22	74-24				74-13N	
22	74-18	74-21	73-31	74-06	73-31	74-04	74-04H	73-19	73-27	73-19
25				73-26N		73-16	73-19	73-14	73-19	73-14
26	74-04	74-04	74-03	74-04	74-03	73-25	73-25	73-24	73-25	73-24
27				74-15N					74-04N	
28	HOLIDAY					HOLIDAY				
29				74-22N					74-09N	

US BONDS VOLUME OF SALES
REPORTED IN CONTRACTS

Nov	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	TOTAL
1	238,053	32,262	9,627	168	85		3	20				280,218
4	101,315	3,849L	174L	38L	93			1L		1L		105,471
5	219,065	13,173	2,568	315	307	2L	2L	2				235,434
6	239,232	20,978	12,060H	788	97	36		1	10			273,202
7	205,711	11,251	3,004	3,229	1,250	377	63	20		1		224,906
8	181,909	11,111	2,789	531	226	122	115	7				196,810
11	14,633L	5,294	1,074	295	262	159	5	2			2	21,726L
12	229,628	16,450	4,256	2,178	674	448	55	131	68	7		253,895
13	207,976	18,195	5,440	3,744	1,465	1,041	243	430H	91		1L	238,626
14	151,128	12,736	4,434	7,395H	5,606H	1,471	29	13	25			182,837
15	159,908	15,880	2,201	1,977	646	669	11	21	13			181,326
18	209,624	20,577	4,846	3,006	952	896	83	184	21			240,189
19	247,033	23,889	7,791	7,176	984	2,363H	600H	311	25		1	290,173
20	170,472	13,876	1,098	1,475	459	620	110	6	41		2	188,159
21	268,267H	39,222	5,661	5,246	394	1,412	59	174	184H	61H		320,680H
22	194,204	23,155	2,552	3,065	375	1,088	147	98	10	3	1	224,698
25	123,592	22,613	1,914	1,001	36L	103	8	18	3		1	149,289
26	137,511	33,498	1,767	725	554	266	28	7	2L	5	5H	174,368
27	64,123	175,787H	4,269	1,315	723	545	109	16	3			246,890
28	HOLIDAY											
29	16,179	70,096	1,451	963-	221	27	15	324				89,276
TOTAL	3,379,563	583,892	78,976	44,630	15,409	11,645	1,685	1,786	496	78	13	4,118,173

US BONDS OPEN CONTRACTS
REPORTED IN CONTRACTS

Nov	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	TOTAL
1	194,730H	73,038	26,683	13,189	3,788L	2,733	1,720	1,168L	150L	8L	8L	317,215
4	186,228	73,535	26,673L	13,204	3,830	2,733	1,720	1,169	150	9	8	309,259
5	186,780	74,606	26,749	13,184	3,980	2,732	1,718L	1,169	150	9	8	311,085
6	178,218	72,007L	30,058	12,689L	3,947	2,731	1,718	1,170	150	9	8	302,705
7	177,534	73,102	30,402	13,392	4,486	2,711L	1,779	1,168	150	10	8	304,742
8	174,570	74,875	30,452	13,257	4,406	2,711	1,870	1,172	150	10	8	303,481
11	168,753	74,887	30,590	13,008	4,383	2,868	1,875	1,173	150	10	8	297,705L
12	172,210	78,022	31,315	13,168	4,585	2,973	1,842	1,173	150	15	8	305,461
13	175,540	78,650	31,844	13,315	4,716	2,817	1,803	1,173	150	15	8	310,031
14	180,175	79,386	34,785	19,643H	9,446H	3,823	1,791	1,176	160	15	8	330,408
15	171,152	81,807	34,959	19,585	9,282	3,154	1,786	1,178	170	15	8	323,096
18	171,786	87,207	36,043	18,315	8,777	3,856	1,833	1,358	162	15	8	329,360
19	162,986	92,168	36,372	16,993	8,788	4,757	1,990	1,454	187	15	8	325,718
20	157,735	93,881	36,094	15,157	8,785	5,061H	1,957	1,459	225	15	10	320,379
21	154,186	104,539	36,535	19,090	8,911	3,858	1,975	1,501	273	76	10	330,954H
22	145,273	107,557	36,957	17,108	8,928	4,783	2,053H	1,499	276	77H	11	324,522
25	129,670	116,733	37,531	17,491	8,892	4,783	2,045	1,493	276	77	11	319,002
26	111,721	128,372	37,906	17,505	8,847	4,680	2,017	1,493	277H	73	15H	312,906
27	88,593	154,434H	39,007H	17,555	9,022	4,857	2,015	1,502	277	73	15	317,350
28	HOLIDAY											
29	80,306L	151,784	38,706	17,483	9,064	4,892	2,025	1,653H	277	73	15	306,278

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

	December 1985						March 1986						June 1986					
Dec	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
2	81-18	81-16	82-05	80-24	80-26	80-28	80-13	80-12	80-31	79-14	79-18	79-20	79-12		79-30	78-12	78-17	
3	80-24	80-25	80-31	80-14**L**	80-29	80-30	79-16	79-15	79-21	79-05**L**	79-19	79-21	78-14		78-18	78-04**L**	78-15	78-17
4	81-03	81-01	81-16	80-28	81-15	81-13	79-25	79-23	80-05	79-18	80-05	80-03	78-20	78-21	79-03	78-15	79-01	79-02
5	81-10	81-08	81-18	81-03	81-09	81-11	80-00	79-30	80-09	79-25	80-00	80-02	78-29	78-30	79-05	78-23	78-30	78-29
6	81-04	81-01	81-19	80-27	81-06	81-09	79-27	79-24	80-11	79-18	79-29	79-31	78-21	78-18	79-08	78-15	78-26	78-28
9	82-00	81-28	82-17	81-22	82-17	82-15	80-17	80-22	81-13	80-15	81-12	81-10	79-13	79-17	80-09	79-12	80-07	80-09
10	83-00	82-31	83-16	82-25	83-10	83-11	81-28	81-27	82-10	81-21	82-04	82-02	80-25	80-24	81-07	80-17	81-00	80-31
11	83-23	83-22	84-17	83-19	84-12	84-11	82-15	82-10	83-12	82-10	83-04	83-05	81-09		82-07	81-07	82-00	81-31
12	84-09	84-07	84-23	83-20	83-28		82-31	83-01	83-16	82-13	82-21	82-22	81-27	81-25	82-11	81-09	81-18	81-16
13	84-13		84-19	84-06	84-14	84-13	83-07	83-04	83-12	82-31	83-08	83-05	82-02		82-08	81-27	82-04	82-02
16	84-13		85-08	84-10	85-03	85-04	83-08	83-06	84-03	83-02	83-29	83-26	82-06	82-05	83-04	82-03	82-30	82-27
17	85-27	85-24	86-06**H**	85-19	85-28	85-26	84-16	84-14	84-31	84-10	84-21	84-19	83-19	83-17	84-02	83-13	83-24	83-23
18	85-23	85-21	85-24	85-01	85-09		84-14	84-11	84-16	83-27	84-03	84-04	83-18	83-15	83-19	82-27	83-04	83-03
19	85-03	85-04	85-26	84-24	85-25	85-26	84-00	83-30	84-22	83-18	84-11	84-12	82-31	82-30	83-20	82-16	83-12	83-11
20							84-04	83-31	85-13	83-27	84-30	84-27	82-31	83-01	84-16	82-28	84-02	84-00
23							84-18	84-15	85-00	84-13	84-19	84-17	83-19	83-20	84-03	83-17	83-24	83-23
24							84-23	84-27	84-29	84-21	84-24	84-25	83-27	83-29	84-00	83-26	83-29	
25	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
26							84-24	84-22	85-15	84-22	85-02	84-31	83-25		84-16	83-25	84-03	84-02
27							85-10	85-14	85-25**H**	85-05	85-09	85-11	84-11		84-25**H**	84-08	84-12	84-13
30							85-17	85-22	85-23	85-03	85-06	85-04	84-19	84-24	84-24	84-04	84-06	84-05
31							35-08	85-09	85-11	85-04	85-08	85-06	84-08	84-10	84-11	84-05	84-08	84-09

	September 1986						December 1986						March 1987					
Dec	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
2	78-24		78-31	77-13	77-17	77-18	77-29		78-03	76-20	76-21	76-22	77-12		77-12	75-28	75-28	75-29
3	77-11		77-18	77-05**L**	77-16	77-18	76-18		76-20	76-07**L**	76-17	76-18	75-27		75-27	75-14**L**	75-22	75-24
4	77-22		78-00	77-15	77-31	78-00	76-24		77-02	76-18	76-30	77-02	75-30		76-08	75-24	76-04	76-08
5	77-29		78-03	77-25	77-27	77-28	76-31		77-05	76-28	76-31	76-30	76-01		76-08	76-00	76-02	76-03
6	77-17		78-06	77-15	77-26	77-27	76-21		77-07	76-18	76-29	76-30	75-23		76-12	75-23	76-03	76-04
9	78-15		79-09	78-13	79-07	79-09	77-19		78-12	77-17	78-12	78-10	76-24		77-18	76-23	77-18	77-17
10	79-23		80-05	79-19	79-30		78-24		79-06	78-22	79-01	79-00	78-00		78-12	78-00	78-07	78-06
11	80-05		81-02	80-05	80-31	80-29	79-11		80-06	79-11	79-31	79-30	78-17		79-09	78-17	79-04	79-03
12	80-22		81-08	80-10	80-16	80-15	79-23		80-10	79-17	79-17	79-18	79-01		79-15	78-25	78-28	78-25
13	81-00		81-09	80-29	81-08		80-04		80-16	80-00	80-16	80-14	79-13		79-25	79-13	79-20	79-25
16	81-16		82-09	81-08	82-02	82-05	80-17		81-19	80-15	81-15	81-19	79-31		81-02	79-31	81-02	80-29
17	82-22	82-23	83-15	82-22	83-00	82-31	81-31	82-00	82-24	81-31	82-10		81-20		82-04	81-20	81-27	81-24
18	82-26		82-26	82-02	82-09	82-08	82-08		82-08	81-12	81-17		81-19		81-19	80-22	80-26	80-29
19	81-31		82-22	81-23	82-18	82-17	81-10		81-26	80-28	81-26		80-12		81-08	80-10	81-07	81-06
20	82-07		83-21	82-05	83-10	83-08	81-19		82-29	81-19	82-19		80-27		82-13	80-27	82-04	82-01
23	83-00		83-11	82-31	82-31	83-00	82-07		82-21	82-07	82-12		81-27		82-03	81-27	81-28	81-27
24	83-08		83-08	83-05	83-05		82-20		82-20	82-16	82-18	82-16	82-04		82-05	81-30	82-01	81-30
25	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
26	83-06		83-23	83-05	83-05	83-07	82-19		83-02	82-16	82-17	82-16	82-08		82-16	81-28	81-30	81-28
27	83-21		83-30**H**	83-16	83-19		82-30		83-08**H**	82-25	82-29	82-28	82-14		82-19**H**	82-06	82-06	82-08
30	83-29		83-29	83-10	83-10	83-11	83-06		83-06	82-17	82-19	82-17	82-08		82-08	81-28	82-00	81-29
31	83-15		83-15	83-11	83-12		82-20		82-23	82-19	82-21	82-20	82-01		82-01	81-29	81-31	81-30

	June 1987						September 1987						December 1987					
Dec	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
2	75-29		75-29	75-07	75-07		76-00		76-00	74-20	74-20		75-09		75-09	74-03	74-03	
3	75-05		75-05	74-25**L**	74-28	75-01	74-11		74-16	74-02**L**	74-10	74-13	73-15		73-28	73-15**L**	73-24	73-28
4	75-04		75-17	75-00	75-13	75-17	74-13		74-29	74-12	74-25	74-29	74-03		74-12	73-28	74-08	74-12
5	75-09		75-17	75-09	75-17	75-11	74-23		74-29	74-23	74-29	74-23					74-05**N**	
6	75-21		75-21	75-04	75-11	75-13	75-02		75-02	74-16	74-23	74-25	74-17		74-17	73-29	74-04	74-08
9	76-07		76-27	76-05	76-27		75-11		76-07	75-11	76-05	76-07	75-06		75-22	75-06	75-15	75-22
10	77-18		77-22	77-14	77-17	77-15	76-19		77-05	76-19	76-29	76-27	76-12		76-17	76-09	76-14	76-10
11	78-03		78-18	78-00	78-13	78-11	77-17		77-30	77-13	77-25	77-22	76-28		77-13	76-24	77-08	77-04
12	78-08		78-26	78-03	78-03		77-20	77-19	78-07	77-14	77-14	77-16	77-03		77-16	76-28	76-28	77-00
13	78-27		79-07	78-27	78-29	79-07	78-04		78-24	78-04	78-11	78-24	77-31		78-11	77-31	78-00	78-11
16	79-16		80-13	79-16	80-12	80-13	79-02		79-31	79-00	79-29	79-31	78-18		79-19	78-18	79-16	79-19
17	81-11		81-18	81-08	81-15	81-09	81-05		81-05	80-28	81-03	80-28	80-16		80-24	80-15	80-24	80-17
18	81-03		81-03	80-09	80-12		80-08		80-08	79-27	80-00	79-30	79-29		79-29	79-18	79-18	
19	80-09		80-21	79-25	80-19	80-21	79-16		80-07	79-16	80-05	80-07	79-04		79-27	79-04	79-25	79-27
20	80-22		81-22	80-22	81-19	81-18	80-08		81-08	80-08	81-05		79-12		80-28	79-12	80-25	80-26
23	81-12		81-20	81-11	81-15	81-12	80-31		81-07	80-31	81-03	81-00					80-22**N**	
24	81-20		81-21	81-15	81-21	81-15	81-08		81-08	81-02	81-08	81-02					80-23**N**	
25	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
26	81-28		81-31	81-11	81-15	81-11	81-17		81-17	80-28	81-03	80-28	81-04		81-07**H**	80-15	80-20	80-15
27	81-27		82-01**H**	81-22	81-22	81-23	81-17		81-18**H**	81-07	81-07	81-08	81-06		81-06	80-26	80-26	80-27
30	81-30		81-30	81-10	81-15	81-10					80-26**N**		80-26		80-26	80-12	80-16	80-12
31	81-14		81-14	81-10	81-11		80-29		80-29	80-26	80-26		80-13		80-14	80-11	80-12	80-11

H = high   **L** = low   **A** = asked   **B** = bid   **N** = nominal

US BONDS FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

Dec	March 1988					June 1988					September 1988				
	Open	High	Low	Close		Open	High	Low	Close		Open	High	Low	Close	
2				73-20N					73-07N						
3				73-13N					73-00N						
4				73-29N					73-16N						
5				73-21N					73-08N						
6	73-18	73-25	73-18L	73-21	73-25	73-01	73-12	73-01L	73-08	73-12					
9				75-07N		74-11	74-26	74-11	74-19	74-26					
10	75-29	76-02	75-27	75-29	75-27				75-14N						
11				76-21N					76-08N						
12	76-15	76-18	76-15	76-15	76-18	76-06	76-06	76-06	76-06						
13				77-00N		76-26	76-26	76-23	76-26	76-23					
16	78-14	79-00	78-07	79-00B		78-05	78-24	78-05	78-24B						
17	79-11	80-13	79-11	80-10	80-08	80-10	80-10H	80-01	80-05	80-01					
18	79-20	79-20	79-07	79-10	79-08				79-00N						
19				79-17N					79-09N						
20				80-17N					80-10N		79-03	80-05H	78-30L	80-03	80-05
23				80-14N					80-08N					80-04N	
24	80-22	80-22H	80-14	80-22	80-14				80-07N					80-02N	
25	HOLIDAY					HOLIDAY					HOLIDAY				
26				80-05N					79-29N					79-23N	
27				80-16N					80-07N					80-00N	
30				80-00N					79-22N					79-14N	
31				79-30N					79-19N					79-10N	

US BONDS VOLUME OF SALES

REPORTED IN CONTRACTS

Dec	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	TOTAL
2	34,219H	238,632	7,938	1,171	531	406	161	467	82				283,607
3	24,614	182,808	2,712	1,558	75	242	175	11	1L				212,196
4	17,462	204,582	3,710	1,527	414	149	37	4L	7				227,892
5	11,953	166,123	2,292	507	48	181		16					181,120
6	9,895	223,303	3,399	664	43L	57L	9	23	9	2L	8H		237,412
9	19,648	243,136	5,897	2,907	991	1,383	86	41	2		2		274,093
10	14,023	230,751	5,637	2,016	1,201	608	388	46	3	2			254,675
11	11,223	307,582H	8,965	2,747	2,489H	899	380	101	45				334,431H
12	7,366	277,388	8,921	4,783	1,037	2,427	362	37	1	26	2		302,350
13	4,483L	158,332	5,181	5,043H	441	2,816H	298	677H	7		1L		177,279
16	7,819	173,015	6,009	3,679	1,794	1,419	399	267	31	46H	2		194,480
17	7,375	234,035	10,953H	3,211	1,119	825	521H	160	133	21	7		258,360
18	11,215	179,221	10,278	3,854	370	515	124	100	39	25			205,741
19	7,649	211,631	7,020	3,101	369	388	23	64	4				230,249
20		204,886	9,492	1,045	273	712	282	173	108			2H	216,973
23		75,749	3,488	233L	203	100	52	20					79,845
24		22,074L	2,550	495	74	150	2L	25		25			25,395L
25	HOLIDAY												
26		52,127	3,597	1,023	429	62	320	309	10				57,877
27		81,022	3,458	1,734	268	476	60	15	2				87,035
30		83,134	4,370	1,067	280	247	12		11				89,121
31		31,409	1,104L	618	443	219	155	283	380H				34,611
TOTAL	188,944	3,580,940	116,971	42,983	12,892	14,281	3,846	2,839	875	147	22	2	3,964,742

US BONDS OPEN CONTRACTS

REPORTED IN CONTRACTS

Dec	85Dec	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	TOTAL
2	69,376H	162,746L	38,787	17,580	9,086	5,256	2,095	1,503	215L	73L	15H		306,732
3	58,131	173,246	38,191L	16,804L	9,011	5,138	1,999L	1,492	215	73	15		304,315
4	53,715	181,050	40,092	16,879	8,975L	5,191	2,014	1,488	219	73	15		309,711
5	48,640	185,324	39,619	16,808	8,978	5,273	2,014	1,472	219	73	15		308,435
6	45,220	193,496	39,525	16,954	8,991	5,292	2,005	1,449	216	73	14L		313,235
9	38,889	198,843	39,253	18,638	8,979	4,692L	2,067	1,408	217	73	14		313,073
10	34,170	187,931	40,911	17,622	9,208	5,083	2,128	1,362	218	75	14		298,722
11	31,159	191,921	42,124	17,226	9,873	4,692	2,216	1,261	222	75	14		300,783
12	28,553	197,203	42,339	18,481	10,509	5,393	2,283	1,224L	222	80	14		306,301
13	26,817	202,590	42,979	21,149	10,762H	6,214H	2,311	1,580	223	80	14		314,719
16	24,167	208,277	43,579	22,044H	10,678	5,837	2,421	1,635	227	112	14		318,991H
17	22,832	204,195	43,316	18,884	9,898	5,870	2,755H	1,687	222	121H	15		309,796
18	18,988	203,659	44,464	17,870	9,886	5,640	2,666	1,732	222	106	15		305,248
19	15,175	209,512	45,202	17,821	9,644	5,589	2,675	1,707	226	106	15		307,672
20	15,175	211,457	46,018	18,228	9,690	5,661	2,393	1,744H	275	106	15		310,762
23	15,103	207,518	47,170	18,229	9,641	5,729	2,341	1,739	275	106	15		307,866
24	15,103	206,196	47,233	18,326	9,614	5,694	2,339	1,739	275	81	15		306,615
25	HOLIDAY												
26	14,853L	204,236	47,886	18,605	9,627	5,697	2,246	1,719	273	81	15		305,238
27	14,853	206,623	48,514	17,208	9,630	5,758	2,225	1,719	275	81	15		306,901
30		207,960	49,178	17,099	9,680	5,935	2,266	1,719	277	81	15		294,210L
31		213,998H	49,284H	17,061	9,854	5,871	2,256	1,653	498H	81	15		300,571

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BOND 9% (1994)
Daily Cash — Bid, Ask, Yield
Pts. & 32nds at Par
1985

JANUARY

	Bid	Ask	Yield[1]
1	Holiday		
2	85-08	85-16	11-62
3	85-14	85-22	11-58
4	85-14	85-22	11-59
7	86-01	86-09	11-47
8	86-13	86-21	11-39
9	86-18	86-26	11-36
10	86-06	86-14	11-44
11	85-24	86-00	11-53
14	85-18	85-26	11-56
15	86-05	86-13	11-45
16	86-05	86-13	11-45
17	86-12	86-20	11-41
18	86-20	86-28	11-36
21	Closed		
22	87-09	87-17	11-23
23	87-23	87-31	11-14
24	88-15	88-23	11-00
25	88-12	88-20	11-02
28	88-04	88-12	11-07
29	88-06	88-14	11-05
30	88-12	88-20	11-02
31	88-01	88-09	11-09

FEBRUARY

	Bid	Ask	Yield[1]
1	87-10	87-18	11-23
4	87-01	87-09	11-28
5	87-08	87-16	11-24
6	86-28	87-04	11-31
7	86-23	86-31	11-35
8	86-23	86-31	11-35
11	86-20	86-28	11-37
12	Holiday		
13	86-26	87-02	11-33
14	87-8	87-16	11-25
15	86-25	87-01	11-34
18	Holiday		
19	86-29	87-05	11-31
20	86-09	86-17	11-44
21	85-20	85-28	11-57
22	85-02	85-10	11-69
25	85-01	85-09	11-69
26	85-06	85-14	11-66
27	84-12	84-20	11-83
28	84-09	84-17	11-85

MARCH

	Bid	Ask	Yield[1]
1	84-11	84-19	11-84
4	84-5	84-13	11-88
5	84-14	84-26	11-79
6	84-11	84-19	11-84
7	84-05	84-13	11-88
8	85-08	85-16	11-66
11	85-06	85-14	11-67
12	84-31	85-07	11-71
13	84-13	84-21	11-83
14	84-10	84-18	11-85
15	84-09	84-17	11-86
18	83-26	84-02	11-96
19	83-31	84-07	11-92
20	84-10	84-18	11-85
21	84-23	84-31	11-77
22	84-17	84-25	11-81
25	84-17	84-25	11-81
26	85-01	85-09	11-71
27	84-21	84-29	11-79
28	85-04	85-12	11-69
29	85-24	86-00	11-56

APRIL

	Bid	Ask	Yield[1]
1	85-21	85-29	11-58
2	85-16	85-24	11-62
3	85-11	85-19	11-65
4	85-05	85-13	11-69
5	Holiday		
8	85-04	85-12	11-70
9	35-19	85-27	11-60
10	86-06	86-14	11-48
11	86-30	87-06	11-33
12	86-28	87-06	11-35
15	87-04	87-12	11-30
16	87-26	88-02	11-16
17	87-20	87-28	11-20
18	88-10	88-18	11-06
19	88-07	88-14	11-08
22	88-10	88-18	11-06
23	88-23	88-31	11-18
24	87-21	87-29	11-19
25	87-04	87-12	11-30
26	87-03	87-11	11-31
29	86-21	86-29	11-40
30	86-27	87-03	11-36

MAY

	Bid	Ask	Yield[1]
1	87-11	87-19	11-26
2	87-13	87-21	11-25
3	87-30	88-06	11-14
6	88-00	88-08	11-13
7	88-02	88-10	11-12
8	87-26	88-02	11-17
9	87-29	88-05	11-15
10	88-24	89-00	10-99
13	88-27	89-03	10-97
14	89-21	89-29	10-81
15	89-22	89-30	10-81
16	90-01	90-09	10-74
17	89-28	90-04	10-77
20	91-16	91-24	10-46
21	91-10	91-18	10-50
22	91-07	91-15	10-52
23	91-01	91-09	10-55
24	91-11	91-19	10-50
27	Holiday		
28	92-10	92-18	10-31
29	91-31	92-07	10-38
30	92-12	92-20	10-30
31	92-26	93-02	10-22

JUNE

	Bid	Ask	Yield[1]
3	94-06	94-14	9-97
4	94-05	94-13	9-98
5	95-08	95-16	9-78
6	95-00	95-08	9-83
7	93-14	93-22	10-11
10	93-15	93-23	10-10
11	93-28	94-04	10-03
12	93-23	93-31	10-06
13	93-13	93-21	10-12
14	94-22	94-30	9-88
17	94-18	94-26	9-91
18	95-02	95-10	9-82
19	94-18	94-26	9-91
20	93-25	94-01	10-05
21	92-24	93-00	10-24
24	92-05	92-13	10-35
25	91-23	91-31	10-43
26	91-22	91-30	10-44
27	92-17	92-25	10-28
28	93-01	93-09	10-19

JULY

	Bid	Ask	Yield[1]
1	93-16	93-24	10-10
2	93-13	93-21	10-12
3	93-10	93-18	10-14
4	Holiday		
5	94-30	95-06	9-84
8	94-12	94-20	9-94
9	94-13	94-21	9-94
10	94-09	94-17	9-96
11	93-18	93-26	10-09
12	93-04	93-12	10-18
15	93-13	93-21	10-12
16	93-24	94-00	10-06
17	93-31	94-07	10-02
18	92-29	93-05	10-22
19	92-27	93-03	10-23
22	92-07	92-15	10-35
23	92-05	92-13	10-36
24	91-28	91-04	10-41
25	91-24	92-00	10-44
26	91-14	91-22	10-50
29	91-02	91-10	10-57
30	90-31	91-07	10-59
31	91-12	91-20	10-51

AUGUST

	Bid	Ask	Yield[1]
1	91-26	92-02	10-43
2	91-02	91-10	10-57
5	91-05	91-13	10-55
6	91-05	91-13	10-55
7	91-09	91-17	10-53
8	91-31	92-07	10-40
9	92-16	92-24	10-30
12	92-11	92-19	10-33
13	91-30	92-06	10-10
14	92-08	92-16	10-35
15	92-15	92-23	10-31
16	93-07	93-15	10-17
19	93-02	93-10	10-20
20	93-15	93-23	10-12
21	93-28	94-04	10-05
22	94-01	94-09	10-02
23	93-28	94-04	10-05
26	93-23	93-31	10-08
27	94-01	94-09	10-02
28	93-28	94-04	10-05
29	93-31	94-07	10-03
30	93-06	93-14	10-18

SEPTEMBER

	Bid	Ask	Yield[1]
2	Holiday		
3	93-08	93-16	10-17
4	93-22	93-30	10-08
5	93-07	93-15	10-17
6	91-31	92-07	10-41
9	92-02	92-10	10-39
10	92-05	92-13	10-37
11	92-00	92-08	10-40
12	92-02	92-10	10-39
13	92-18	92-26	10-30
16	92-26	93-02	10-25
17	92-19	92-27	10-29
18	92-13	92-21	10-33
19	92-16	92-24	10-31
20	92-28	93-04	10-24
23	92-31	93-07	10-22
24	93-03	93-11	10-20
25	93-15	93-23	10-13
26	93-22	93-30	10-09
27	Closed		
30	93-08	93-16	10-17

OCTOBER

	Bid	Ask	Yield[1]
1	93-12	93-20	10-15
2	93-10	93-18	10-16
3	93-06	93-14	10-18
4	93-03	93-11	10-20
7	92-18	92-26	10-30
8	92-24	93-00	10-27
9	92-23	92-31	10-27
10	92-25	93-01	10-26
11	92-27	93-03	10-25
14	Holiday		
15	93-00	93-08	10-22
16	93-10	93-18	10-16
17	87-31	88-07	10-53
18	93-29	94-05	10-05
21	93-28	94-04	10-06
22	94-09	94-17	9-98
23	94-12	94-20	9-97
24	94-08	94-16	9-99
25	93-31	94-07	10.04
28	93-19	93-27	10-11
29	94-16	94-24	9-94
30	95-03	95-11	9-83
31	95-03	95-11	9-83

NOVEMBER

	Bid	Ask	Yield[1]
1	95-04	95-12	9-83
4	95-06	95-14	9-82
5	95-16	95-24	9-76
6	95-13	95-21	9-78
7	95-16	95-24	9-76
8	95-23	95-31	9-72
11	New York Closed		
12	96-13	96-21	9-60
13	96-09	96-17	9-62
14	96-02	96-10	9-65
15	95-18	95-26	9-75
18	96-22	96-30	9-55
19	96-26	97-02	9-52
20	96-25	97-01	9-53
21	97-05	97-13	9-46
22	96-30	97-06	9-50
25	96-24	97-00	9-53
26	96-23	96-31	9-54
27	96-29	97-05	9-51
28	Holiday		
29	97-03	97-11	9-47

DECEMBER

	Bid	Ask	Yield[1]
2	N/A		
3	96-17	96-25	9-58
4	96-28	97-04	9-51
5	97-00	97-08	9-49
6	96-31	97-07	9-50
9	97-29	98-05	9-33
10	98-22	98-30	9-19
11	99-25	100-01	8-99
12	99-15	99-23	9-05
13	99-24	100-00	9-00
16	100-02	100-10	8-95
17	100-29	101-05	8-80
18	100-19	100-27	8-85
19	100-22	100-30	8-84
20	100-29	101-05	8-80
23	100-29	101-05	8-80
24	100-30	101-06	8-79
25	Holiday		
26	101-08	101-16	8-74
27	101-14	101-22	8-71
30	101-15	101-23	8-70
31	101-15	101-23	8-70

[1] Yield computed in ask quote
Source: The Wall Street Journal

TREASURY BONDS

Cash Prices at the Close
1985

JANUARY*	Bid	Ask
1	HOLIDAY	
2	100.18	TRADED
3	100.28	100.30
4	100.14	100.16
7	101.25	101.29
8	102.06	102.08
9	102.06	TRADED
10	101.25	101.26
11	100.29	101.00
14	100.19	TRADED
15	101.11	TRADED
16	101.09	101.11
17	101.10	101.12
18	102.00	102.01
21	HOLIDAY	
22	103.02	TRADED
23	103.14	TRADED
24	104.30	105.01
25	104.20	104.23
28	104.24	TRADED
29	105.02	105.04
30	105.03	TRADED
31	104.18	104.22

*11-3/4 Nov. 2014

FEBRUARY*	Bid	Ask
1	103.20	103.24
4	103.14	103.17
5	103.27	103.29
6	103.06	103.08
7	102.24	102.25
8	103.01	TRADED
11	102.15	102.19
12	HOLIDAY	
13	102.17	102.19
14	103.07	103.10
15	102.07	102.09
12	HOLIDAY	
19	99.04	99.06
20	97.25	97.29
21	97.06	TRADED
22	96.10	96.12
25	96.05	96.06
26	96.20	TRADED
27	95.03	95.07
28	94.23	95.25

*11¾ Nov. 2014

MARCH*	Bid	Ask
1	95.09	95.11
4	94.18	94.21
5	95.10	TRADED
6	94.23	94.24
7	94.14	TRADED
8	96.05	96.08
11	96.07	96.09
12	95.29	TRADED
13	95.06	95.08
14	95.07	95.09
15	95.00	95.02
18	94.06	94.08
19	94.15	94.20
20	95.09	95.11
21	95.21	95.23
22	95.09	TRADED
25	95.20	95.22
26	96.10	TRADED
27	95.23	TRADED
28	96.00	96.02
29	96.26	TRADED

*Mar. 1 11¼ Nov. 2014

APRIL*	Bid	Ask
1	96.22	TRADED
2	96.10	96.31
3	96.08	96.09
4	96.00	TRADED
5	HOLIDAY	
8	95.28	95.30
9	96.20	96.23
10	97.20	97.23
11	98.24	TRADED
12	98.20	TRADED
15	98.30	TRADED
16	99.20	99.21
17	99.09	TRADED
18	100.07	100.10
19	99.31	100.01
22	100.06	100.08
23	99.08	TRADED
24	99.04	99.05
25	98.15	98.17
26	98.19	98.20
29	97.25	TRADED
30	98.02	TRADED

*Mar. 1 11¼ Nov. 2014

MAY*	Bid	Ask
1	98.20	TRADED
2	99.04	99.06
3	99.17	TRADED
6	99.17	99.21
7	99.21	TRADED
8	98.22	98.26
9	99.14	99.17
10	100.17	100.18
13	100.13	100.16
14	101.21	101.23
15	101.15	TRADED
16	102.04	TRADED
17	101.23	TRADED
20	103.26	TRADED
21	103.16	TRADED
22	103.01	103.03
23	103.04	TRADED
24	103.19	TRADED
27	HOLIDAY	
28	104.23	TRADED
29	104.22	104.23
30	105.10	TRADED
31	105.3*	106.00

*Mar. 1 11¼ Nov. 2014

JUNE*	Bid	Ask
3	107.27	TRADED
4	107.25	TRADED
5	109.15	TRADED
6	108.27	TRADED
7	106.18	TRADED
10	106.27	TRADED
11	107.21	107.23
12	107.29	TRADED
13	106.29	TRADED
14	108.24	TRADED
17	108.26	TRADED
18	109.19	TRADED
19	108.03	108.04
20	107.10	TRADED
21	106.02	106.05
24	105.18	TRADED
25	105.06	TRADED
26	105.02	105.03
27	106.15	TRADED
28	107.01	TRADED

*Mar. 1 11¼ Nov. 2014

JULY*	Bid	Ask
1	107.13	107.14
2	107.09	TRADED
3	107.09	107.11
4	HOLIDAY	
5	109.13	109.16
8	108.21	TRADED
9	108.24	108.26
10	108.16	108.17
11	107.17	TRADED
12	107.22	TRADED
15	107.18	107.19
16	108.04	108.06
17	108.20	TRADED
18	106.27	TRADED
19	106.19	106.21
22	105.26	TRADED
23	105.27	105.31
24	105.20	TRADED
25	105.14	105.15
26	104.24	104.31
29	104.01	TRADED
30	104.02	104.03
31	104.24	TRADED

*Mar. 1 11¼ Nov. 2014

AUGUST*	Bid	Ask
1	105.23	TRADED
2	104.11	TRADED
5	104.19	TRADED
6	104.11	104.14
7	104.25	104.14
8	105.17	105.22
9	105.22	105.25
12	100.00	100.02
13	99.13	TRADED
14	99.31	TRADED
15	99.30	TRADED
16	100.19	100.23
19	101.03	TRADED
20	101.12	TRADED
21	101.25	101.27
22	101.31	102.02
23	101.29	TRADED
26	101.16	101.18
27	102.10	TRADED
28	102.02	102.03
29	102.12	102.14
30	101.11	101.12

*Aug. 16 10⅝ Nov. 2014

SEPTEMBER*	Bid	Ask
3	101.18	101.21
4	102.04	102.05
5	101.07	101.08
6	99.00	99.03
9	99.01	TRADED
10	99.07	TRADED
11	99.03	TRADED
12	99.00	99.05
13	100.00	100.02
16	100.12	100.13
17	99.28	TRADED
18	99.21	99.23
19	99.25	99.28
20	100.12	100.14
23	99.31	100.01
24	100.08	100.14
25	100.19	TRADED
26	101.05	TRADED
27	N/A	
30	100.18	100.20

*Sep. 30 10⅝ Aug. 1994

OCTOBER*	Bid	Ask
1	100.23	TRADED
2	100.01	100.03
3	100.10	TRADED
4	100.02	100.05
7	99.22	TRADED
8	100.01	TRADED
9	99.26	99.27
10	100.07	100.08
11	100.04	100.06
15	100.20	TRADED
16	100.29	100.31
17	101.13	TRADED
18	101.22	TRADED
21	101.21	TRADED
22	102.08	TRADED
23	102.07	102.08
24	102.00	102.01
25	101.12	101.13
28	100.25	100.26
29	102.10	TRADED
30	103.08	103.11
31	103.10	103.11

*Sep. 30 10⅝ Aug. 1994

NOVEMBER*	Bid	Ask
1	103.14	103.17
4	103.22	TRADED
5	104.02	TRADED
6	103.28	104.01
7	104.05	TRADED
8	104.21	TRADED
12	105.18	TRADED
13	105.04	TRADED
14	104.24	TRADED
15	104.03	104.04
18	105.22	TRADED
19	105.28	105.29
20	105.29	105.31
21	106.17	106.19
22	105.28	TRADED
25	105.20	105.23
26	105.27	105.30
27	106.14	106.15
29	106.26	106.30

*Nov. 29 9⅞ Nov. 2014

DECEMBER*	Bid	Ask
2	99.12	TRADED
3	99.11	TRADED
4	100.01	100.03
5	99.31	100.00
6	99.24	TRADED
9	101.02	101.03
10	102.02	102.05
11	103.10	TRADED
12	102.28	102.30
13	103.13	103.14
16	104.17	TRADED
17	105.08	105.09
18	104.23	TRADED
19	104.31	105.01
20	105.20	TRADED
23	105.08	105.09
24	105.13	105.17
26	105.22	TRADED
27	106.01	106.05
30	106.00	106.04
31	106.03	106.04

*Nov. 29 9⅞ Nov. 2014

Source: Telerate System

TREASURY NOTES
2:00 PM CST Cash Market Quote

JANUARY*

	Bid	Ask
1	HOLIDAY	
2	99.18	99.21
3	100.00	100.02
4	99.21	99.24
7	100.25	TRADED
8	100.31	101.01
9	100.30	101.02
10	100.24	100.26
11	100.07	100.09
14	100.02	100.04
15	100.21	TRADED
16	100.22	100.24
17	100.27	100.28
18	101.11	101.12
22	102.03	102.04
23	102.12	102.14
24	103.15	103.18
25	103.03	103.06
28	102.31	103.04
29	103.05	TRADED
30	103.07	TRADED
31	102.20	TRADED

*11-5/8 Nov. 1994

FEBRUARY*

	Bid	Ask
1	101.29	102.00
4	101.20	101.24
5	101.27	101.30
6	101.08	101.12
7	101.00	TRADED
8	101.10	101.12
11	101.04	101.06
12	HOLIDAY	
13	101.07	101.09
14	101.24	TRADED
15	101.12	TRADED
18	HOLIDAY	
19	99.09	TRADED
20	98.14	TRADED
21	97.21	97.23
22	97.04	97.06
25	97.01	97.03
26	97.12	TRADED
27	96.13	96.15
28	96.07	TRADED

*11⅝ Nov. 1994

MARCH*

	Bid	Ask
1	96.13	96.16
4	96.01	96.03
5	96.16	TRADED
6	96.06	96.08
7	95.28	96.00
8	97.10	97.12
11	97.08	97.11
12	96.30	TRADED
13	96.09	96.12
14	96.08	96.10
15	96.09	TRADED
18	95.22	TRADED
19	95.25	95.30
20	96.10	96.11
21	96.22	TRADED
22	96.11	96.13
25	96.19	96.21
26	97.05	TRADED
27	96.24	TRADED
28	97.04	TRADED
29	97.26	97.28

*11⅝ Nov. 1994

APRIL*

	Bid	Ask
1	97.20	97.22
2	97.12	TRADED
3	97.09	97.11
4	97.05	97.09
5	HOLIDAY	
8	97.05	TRADED
9	97.22	TRADED
10	98.07	TRADED
11	99.02	TRADED
12	99.02	TRADED
15	99.09	TRADED
16	100.02	100.05
17	99.26	TRADED
18	100.24	TRADED
19	100.19	100.22
22	100.24	100.25
23	100.00	100.02
24	100.01	100.03
25	99.12	99.15
26	99.15	TRADED
29	98.26	98.28
30	99.04	TRADED

*11⅝ Nov. 1994

MAY*

	Bid	Ask
1	99.18	99.21
2	99.27	99.29
3	100.11	100.13
6	100.13	100.16
7	100.17	100.19
8	99.23	TRADED
9	100.11	100.13
10	101.08	TRADED
13	101.09	101.11
14	102.10	102.12
15	102.04	102.08
16	102.22	102.23
17	102.14	TRADED
20	104.06	104.07
21	104.01	TRADED
22	103.27	TRADED
23	103.28	TRADED
24	104.05	TRADED
27	HOLIDAY	
28	104.30	105.03
29	104.29	104.30
30	105.13	TRADED
31	105.27	105.30

*11⅝ Nov. 1994

JUNE*

	Bid	Ask
3	107.15	TRADED
4	107.14	107.15
5	108.31	109.01
6	108.17	TRADED
7	106.18	106.22
10	106.18	TRADED
11	107.05	107.07
12	106.27	106.31
13	106.19	106.20
14	107.31	TRADED
17	107.21	107.28
18	108.14	108.16
19	107.13	107.16
20	106.25	107.02
21	105.21	105.22
24	104.30	TRADED
25	104.18	TRADED
26	104.08	104.11
27	105.11	105.13
28	106.00	106.01

*11⅝ Nov. 1994

JULY*

	Bid	Ask
1	106.17	TRADED
2	106.09	106.11
3	106.08	106.10
4	HOLIDAY	
5	108.04	108.08
8	107.14	107.16
9	107.16	107.17
10	107.10	107.12
11	106.08	106.13
12	106.12	TRADED
15	107.18	107.19
16	108.04	108.06
17	108.20	TRADED
18	106.27	TRADED
19	106.19	106.21
22	105.26	TRADED
23	105.27	105.31
24	105.20	TRADED
25	105.14	105.15
26	104.24	104.31
28	103.18	TRADED
30	103.16	103.18
31	104.01	104.03

*11⅝ Nov. 1994

AUGUST*

	Bid	Ask
1	104.15	104.18
2	103.20	TRADED
5	103.21	103.24
6	103.21	103.23
7	103.30	104.04
8	104.19	104.24
9	104.25	104.31
12	100.24	TRADED
13	100.09	TRADED
14	100.24	TRADED
15	100.28	TRADED
16	101.28	100.31
19	101.22	TRADED
20	101.29	102.00
21	102.10	TRADED
22	102.13	102.15
23	102.07	102.09
26	101.31	102.00
27	102.13	102.15
28	102.07	TRADED
29	102.13	TRADED
30	101.12	101.14

*Aug. 12 10½ Nov. 1994

SEPTEMBER*

	Bid	Ask
3	101.21	101.23
4	102.05	TRADED
5	101.14	TRADED
6	99.30	100.02
9	100.01	100.03
10	100.03	100.05
11	100.00	TRADED
12	99.29	99.30
13	100.17	100.20
16	100.28	100.29
17	100.19	100.20
18	100.13	100.15
19	100.16	100.17
20	100.29	TRADED
23	100.27	100.29
24	101.06	TRADED
25	101.15	TRADED
26	101.24	101.26
27	N/A	
30	101.10	TRADED

*Sep. 30 10½ Aug. 1994

OCTOBER*

	Bid	Ask
1	101.11	101.12
2	101.10	TRADED
3	101.04	TRADED
4	100.31	101.00
7	100.17	TRADED
8	100.27	100.28
9	100.23	100.25
10	100.30	TRADED
11	100.30	101.01
15	101.06	101.07
16	101.17	TRADED
17	101.25	TRADED
18	102.00	102.03
21	101.30	102.00
22	102.10	102.11
23	102.09	102.10
24	102.05	102.07
25	101.26	TRADED
28	101.12	TRADED
29	102.14	102.15
30	103.06	TRADED
31	103.04	103.05

*Sep. 30 10½ Aug. 1994

NOVEMBER*

	Bid	Ask
1	103.06	103.08
4	103.10	103.11
5	103.18	TRADED
6	103.16	103.18
7	103.23	103.24
8	104.03	104.04
12	104.23	TRADED
13	104.16	TRADED
14	104.05	TRADED
15	103.21	103.23
18	104.27	104.29
19	104.27	104.30
20	104.27	104.30
21	105.04	105.07
22	104.24	104.28
25	104.18	104.20
26	104.20	104.22
27	105.00	105.05
29	99.15	99.16

*Nov. 15 10½ Nov. 1994

DECEMBER*

	Bid	Ask
2	98.27	98.28
3	98.26	TRADED
4	99.09	TRADED
5	99.07	99.09
6	99.04	99.05
9	100.05	100.06
10	100.28	TRADED
11	101.31	TRADED
12	101.16	101.20
13	101.28	TRADED
16	102.07	TRADED
17	103.02	103.03
18	102.18	TRADED
19	102.20	TRADED
20	102.30	103.00
23	102.00	TRADED
24	102.26	102.30
26	103.03	TRADED
27	103.11	TRADED
30	103.06	103.08
31	103.08	103.09

*Nov. 15 10½ Nov. 1994

Highlights

Options on T-Bond futures
Chicago Board of Trade

Basic Trading Unit	One $100,000 face value CBOT U.S. Treasury Bond futures contract of a specified contract month
Description	At any time prior to expiration, the buyer of one T-Bond futures option may exercise his option to assume a position in one T-Bond futures contract (long if the option is a call and short if the option is a put) of a specified contract month at a strike price set when the option was bought. Upon exercise, the seller of one T-Bond futures option assumes an opposite position in one T-Bond futures contract (short if the option is a call and long if the option is a put) of a specified contract month at a strike price set when the option was sold.
Strike Price	Trading shall be conducted with strike prices in integral multiples of two points ($2,000) per T-Bond futures contract, e.g., 64, 62, 60, etc.
Contract Months	Same as for CBOT T-Bond futures, currently March, June, September, December
Premium Payment	The premium must be paid in full by each clearing member of the Clearing Corporation and by each option customer to his commission merchant when the option is bought, or within a reasonable time thereafter.
Price Quotation	Multiples of 1/64 of a $100,000 T-Bond futures contract ($15.63 per 1/64).
Daily Trading Limit	Same as daily limit for T-Bond futures, currently two points ($2,000), i.e., the option premium could move only two points above or below the previous day's settlement price. Variable limits are also the same as those for T-Bond futures, currently three points ($3,000). Limits do not apply during the option's expiration month.

Exercise	The buyer of a T-Bond futures option may exercise the option on any business day prior to expiration by giving notice to the Clearing Corporation by 8:00 p.m. The Clearing Corporation, through its clearing members, will then assign the notice to an option seller. The Clearing Corporation will establish a futures position with the buyer (long if the option is a call and short if the option is a put).
Last Trading Day	T-Bond futures options cease trading in the month prior to the delivery month of the underlying futures contract. Options stop trading at 12:00 noon on the last Friday preceding, by at least five business days, the first notice day for the corresponding T-Bond futures contract. For a December 82 T-Bond futures option, trading would stop at 12:00 noon on Friday, November 19.
Expiration	Unexercised T-Bond futures options expire at 10:00 a.m. on the first Saturday following the last day of trading.

CHICAGO BOARD OF TRADE

Treasury Bond Options Deliveries Against Futures Commitments (Contracts)

(PUTS) EXERCISED AND ASSIGNED

1985	JAN.		FEB.		MAR.		APR.		MAY		JUNE		JULY		AUG.		SEPT.		OCT.		NOV.		DEC.	
	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS
1					1	1																		
2	1	1													12	12								
3																								
4													Holiday											
5					135	135	Holiday																	
6			36	36	6	6									154	154								
7															2	2			126	126				
8									1	1					46	46								
9	1	1																	40	40				
10																								
11	14	14																						
12			70	70																				
13			4	4											4	4							1	1
14	1	1	155	155											94	94					1,497	1,497		
15			15,481	15,481											134	134								
16			1,449	1,449											6	6								
17									89	89														
18			Holiday																					
19															93	93								
20															1	1								
21					15	15									3	3								
22															381	381								
23															11,964	11,964			1	1				
24															335	335								
25																								
26													6	6										
27			38	38					Holiday															
28			15	15																				
29													121	121										
30													1	1										
31																								
Total	17	17	17,248	17,248	157	157			90	90			128	128	13,229	13,229			167	167	1,497	1,497	1	1

EX - Exercised

AS - Assigned

Source: CBOT Clearing Corp Daily Volume and Open Interest Sheets

CHICAGO BOARD OF TRADE

Treasury Bond Options Deliveries Against Futures Commitments (Contracts)
(CALLS) EXERCISED AND ASSIGNED

1985	JAN		FEB.		MAR.		APR.		MAY		JUNE		JULY		AUG.		SEPT.		OCT.		NOV.		DEC.	
	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AA
1			4	4																	1,010	1,010		
2	3	3							1	1													2	2
3									153	153	6,252	6,252	400	400										
4	1	1	1	1							1,550	1,550	Holiday								3,131	3,131	175	175
5			424	424			Holiday				1,215	1,215	355	355							8,178	8,178	1	1
6			10	10					13	13	222	222			99	99					1,017	1,017	1	1
7			3	3					1,995	1,995	28	28									157	157		
8	1	1							26	26			22	22							1,902	1,902		
9	4	4							255	255					1	1							366	366
10	13	13					849	849	3,466	3,466	91	91											1,483	1,483
11			67	67			50	50					2	2					6	6	2,479	2,479	4,373	4,373
12			58	58			97	97			7	7	80	80							6,857	6,857	421	421
13			66	66	1	1			808	808					77	77					5,556	5,556	165	165
14	12	12	3,694	3,694					2,385	2,385					1,285	1,285					1,866	1,866		
15			7,431	7,431			304	304	2,143	2,143					27	27								
16			135	135			1,419	1,419	3,826	3,826			422	422	690	690			1	1			4,510	4,510
17	21	21					203	203	36,777	36,777	120	120	97	97					351	351			2,754	2,754
18			Holiday				489	489	1,874	1,874	192	192							18	18	25	25	3,455	3,455
19							243	243			1	1			420	420							524	524
20									1,253	1,253					1,701	1,701							226	226
21	52	52							70	70					3,927	3,927			383	383	731	731		
22	167	167					866	866	566	566					5,964	5,964			1,579	1,579	1	1		
23	851	851					27	27	3	3					15,851	15,851			4	4			421	421
24	1,975	1,975					19	19	115	115					6,137	6,137							153	153
25	581	581					2	2																
26															47	47					109	109	2,480	2,480
27					2	2									207	207					100	100	2,931	2,931
28	193	193							4,191	4,191														
29	312	312							56	56			4	4					317	317	13	13		
30	49	49					1	1	1	1					25	25			2,528	2,528			3,785	3,785
31	4	4							1,350	1,350									50	50			704	704
Total	4,239	4,239	11,893	11,893	3	3	4,569	4,569	61,327	61,327	9,678	9,678	1,382	1,382	36,458	36,458			5,237	5,237	33,132	33,132	28,930	28,930

EX - Exercised
AS - Assigned
Source: CBOT Clearing Corp. Daily Volume and Open Interest Sheets

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Mar Strike 58.00				85Mar Strike 60.00				85Mar Strike 62.00			
Jan	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				12-22N	10-36	10-36	10-22	10-22				8-22N
3				12-44N				10-44N				8-44N
4				12-20N	10-07	10-20	10-07L	10-20	8-07	8-20	8-07L	8-20
7				13-28N				11-28N				9-28N
8				13-46N				11-46N				9-46N
9				13-34N				11-34N				9-34N
10				13-27N				11-27N				9-27N
11				12-52N				10-52N				8-52N
14				12-32N				10-32N				8-32N
15				12-58N				10-58N				8-58N
16				12-50N				10-50N				8-50N
17				12-56N				10-56N	9-03	9-03	8-56	8-56
18				13-28N				11-28N				9-28N
21				13-22N				11-22N	9-24	9-24H	9-20	9-22
22				14-14N	11-61	12-14	11-61	12-14				10-14N
23				14-26N				12-26N				10-26N
24				15-36N	12-44	13-36H	12-44	13-36				11-36N
25				15-22N				13-22N				11-22N
28				15-28N				13-28N				11-28N
29				15-38N				13-38N				11-38N
30				15-34N				13-34N				11-34N
31				15-12N				13-12N				11-12N

	85Mar Strike 64.00				85Mar Strike 66.00				85Mar Strike 68.00				
Jan	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close	
1	HOLIDAY				HOLIDAY				HOLIDAY				
2				6-22N	4-52	4-52	4-24L	4-24	3-14	3-14	2-43	2-45	
3				6-44N				4-44N	2-57	3-07	2-48	3-00	
4	6-17	6-20	6-17L	6-20				4-21N	3-06	3-07	2-39L	2-41	
7	7-28	7-28	7-24	7-28				5-28N	3-22	3-41	3-22	3-35	
8				7-46N				5-46N	3-35	3-54	3-34	3-52	
9				7-34N	5-50	5-52	5-34	5-34	3-51	3-61	3-42	3-42	
10	7-20	7-27	7-13	7-27	5-22	5-27	5-13	5-27	3-30	3-36	3-23	3-36	
11				6-52N	4-63	4-63	4-52	4-52	3-08	3-12	3-00	3-00	
14				6-32N	4-34	4-34	4-34	4-34	2-47	2-60	2-40	2-48	
15				6-58N	5-00	5-17	4-59	4-59	3-18	3-30	3-06	3-06	
16				6-50N				4-50N	2-53	2-62	2-53	2-59	
17	7-03	7-03	6-56	6-56	5-02	5-02	4-57	4-57	3-05	3-15	3-00	3-00	
18				7-28N	5-20	5-28	5-20	5-28	3-24	3-33	3-24	3-33	3-29
21	7-22	7-22	7-20	7-22	5-24	5-24	5-19	5-22	3-24	3-29	3-24	3-27	
22				8-14N	5-53	6-13	5-53	6-12	3-62	4-10	3-57	4-10	
23	8-27	8-28	8-26	8-26	6-35	6-35	6-26	6-26	4-24	4-40	4-24	4-26	
24	8-39	9-36H	8-39	9-36	6-50	7-36	6-50	7-36	4-30	5-36	4-30	5-36	
25				9-22N	7-29	7-30	7-20	7-24	5-45	5-45	5-20	5-24	
28				9-28N	7-20	7-37	7-10	7-28	5-18	5-37	5-10	5-28	
29				9-38N	7-09	7-42H	7-09	7-38	5-20	5-42	5-20	5-38	
30				9-34N				7-34N	6-09	6-09H	5-32	5-32	
31	8-63	9-12	8-63	9-12				7-12N				5-12N	

	85Mar Strike 70.00						85Mar Strike 72.00						85Mar Strike 74.00					
Jan	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	HOLIDAY						HOLIDAY						HOLIDAY					
2	1-47	1-46	1-48	1-21	1-22	1-23	0-49		0-49	0-33	0-34	0-35	0-18		0-18	0-12	0-13	0-12
3	1-14	1-15	1-44	1-14	1-36	1-38	0-31		0-47	0-31	0-42	0-43	0-12		0-18	0-11	0-15	0-16
4	1-42		1-42	1-15	1-21	1-24	0-48	0-49	0-49	0-32	0-35	0-36	0-17		0-18	0-11	0-12	0-14
7	1-51	1-53	2-06	1-49	1-63		0-47	0-46	0-59	0-46	0-56	0-57	0-17	0-18	0-23	0-17	0-20	0-21
8	1-60		2-15	1-54	2-11	2-12	0-55	0-56	1-02	0-51	1-00	0-63	0-21		0-25	0-18	0-24	
9	2-10	2-08	2-22	2-03	2-03		0-63	0-61	1-06	0-56	0-58	0-56	0-24	0-22	0-26	0-21	0-22	0-21
10	1-62	1-60	1-63	1-48	1-61		0-54	0-52	0-55	0-43	0-53	0-54	0-20	0-18	0-20	0-15	0-18	0-19
11	1-60		1-60	1-28	1-30	1-31	0-49	0-50	0-53	0-34	0-36		0-17	0-18	0-19	0-11	0-11	0-12
14	1-17	1-20	1-28	1-13L	1-16	1-20	0-31		0-34	0-27L	0-29	0-30	0-11	0-10	0-11	0-08	0-09	
15	1-42		1-55	1-30	1-35	1-34	0-40	0-43	0-48	0-34	0-37	0-36	0-13		0-15	0-10	0-11	0-10
16	1-24		1-30	1-20	1-26		0-32	0-31	0-33	0-29	0-31	0-32	0-09		0-10	0-07L	0-08	0-09
17	1-30		1-40	1-26	1-27		0-32	0-30	0-38	0-29	0-30	0-29	0-08		0-10	0-08	0-08	
18	1-45		1-53	1-42	1-49	1-50	0-40	0-41	0-43	0-36	0-40	0-41	0-12	0-11	0-12	0-09	0-10	0-11
21	1-43		1-48	1-42	1-43		0-40	0-38	0-40	0-36	0-37	0-38	0-09		0-10	0-09	0-09	0-10
22	1-45		2-23	1-45	2-23		0-37	0-38	0-59	0-37	0-57	0-58	0-09		0-17	0-09	0-16	
23	2-34		2-49	2-30	2-33		0-63	1-00	1-12	0-63	1-00	1-02	0-17	0-18	0-22	0-17	0-18	
24	2-33		3-41	2-28	3-38		1-04		1-56	0-62	1-54	1-55	0-18	0-19	0-44	0-16	0-43	0-42
25	3-30	3-32	3-60	3-20	3-22	3-25	1-54	1-47	2-11	1-40	1-43		0-40	0-38	0-51	0-33	0-33	0-35
28	3-14		3-48	3-09	3-28		1-32	1-34	1-59	1-27	1-46	1-40	0-29	0-28	0-43	0-26	0-35	
29	3-05		3-45	3-05	3-38	3-36	1-25		1-55	1-23	1-48	1-50	0-25		0-40	0-25	0-38	0-35
30	4-07		4-11H	3-27	3-34		2-02	2-11	2-18H	1-40	1-43	1-46	0-45	0-53	0-53H	0-29	0-32	0-30
31	3-26		3-40	3-04	3-12		1-44		1-48	1-19	1-28	1-31	0-31	0-29	0-33	0-19	0-22	0-24

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Mar Strike 76.00						85Mar Strike 78.00					85Mar Strike 80.00			
Jan	Open		High	Low	Close		Open	High	Low	Close		Open	High	Low	Close
1	HOLIDAY						HOLIDAY					HOLIDAY			
2	0-06		0-06	0-04	0-04		0-02	0-02	0-02	0-02					0-01N
3	0-04		0-07	0-04	0-05		0-02	0-03	0-02	0-03		0-01	0-01H	0-01L	0-01
4	0-07		0-07	0-03	0-05	0-04	0-02	0-02	0-01L	0-02					0-01N
7	0-07		0-08	0-05	0-06		0-03	0-03	0-02	0-02					0-01N
8	0-06		0-08	0-05	0-06	0-07	0-02	0-03	0-02	0-03					0-01N
9	0-07		0-08	0-06	0-06		0-02	0-03	0-02	0-03	0-02				0-01N
10	0-05		0-05	0-04	0-04	0-05	0-02	0-02	0-02	0-02					0-01N
11	0-05		0-05	0-03	0-03		0-01	0-01	0-01	0-01					0-01N
14	0-03		0-03	0-02	0-02		0-01	0-01	0-01	0-01					0-01N
15	0-03		0-04	0-02	0-02		0-01	0-01	0-01	0-01					0-01N
16	0-02		0-02	0-01L	0-02					0-01N					0-01N
17	0-02	0-03	0-03	0-01	0-01					0-01N					0-01N
18	0-02		0-03	0-01	0-01					0-01N					0-01N
21	0-02		0-02	0-01	0-01					0-01N					0-01N
22	0-02		0-04	0-02	0-02					0-01N		0-01	0-01	0-01	0-01
23	0-02		0-04	0-02	0-04	0-03	0-01	0-01	0-01	0-01					0-01N
24	0-03		0-12	0-03	0-11	0-10	0-01	0-03	0-01	0-03		0-01	0-01	0-01	0-01
25	0-10		0-14H	0-07	0-07		0-03	0-04H	0-01	0-01		0-01	0-01	0-01	0-01
28	0-06	0-07	0-10	0-05	0-07		0-01	0-02	0-01	0-01					0-01N
29	0-05		0-08	0-05	0-07	0-06	0-01	0-01	0-01	0-01					0-01N
30	0-10	0-09	0-12	0-04	0-05		0-01	0-02	0-01	0-01					0-01N
31	0-05	0-04	0-07	0-02	0-03	0-02	0-01	0-01	0-01	0-01					0-01N

US BONDS CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85MAR

Jan	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1	HOLIDAY												
2		3H			1,002H	478	3,913	6,870	7,022	842	31		20,161
3						231	3,178	12,161	9,045	1,379	155	16H	26,165
4		1L	1L	1L		306	1,751	5,771	6,921	961	211		15,924
7				1		79	3,227	6,865	6,502	3,609	207		20,490
8						1L	4,154	5,887	4,719	993	464		16,218
9					226	101	1,232	3,938	2,498	1,297	873		10,165
10				10	10	110	2,072	5,182	3,732	727	61		11,904
11					1L	23	1,953	7,205	4,457	1,621	137		15,397
14					23	265	2,075	5,050	3,461	357	643	2	11,876
15					131	295	4,830H	7,331	3,736	1,350	1,000		18,673
16					65	323	2,046	2,556	2,065	686			7,741
17			7	10	20	319	1,604	5,294	1,514	507			9,275
18				2	1	181	1,301	6,835	3,355	775			12,450
21				128H	124	63	100L	621L	583L	141L			1,760L
22		1	17H		6	81	1,840	8,439	6,298	2,442		10	19,134
23				2	1	262	1,188	7,194	7,208	1,319	159	1L	17,334
24		1		1	230	818H	2,016	15,309H	13,329	4,537	2,098H	2	38,341H
25					4	270	1,493	8,481	8,943	5,320	1,639	1	26,151
28					2	186	757	6,676	14,263H	2,377	436		24,697
29						4	301	5,010	7,830	4,510	2L		17,657
30					1	4	342	3,659	8,870	17,750H	147		30,773
31				1			185	2,810	8,129	15,722	1,014		27,861
TOTAL		6	25	156	1,847	4,400	41,558	139,144	134,480	69,222	9,277	32	400,147

US BONDS CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85MAR

Jan	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1	HOLIDAY												
2		5H	17H	105	1,164H	3,870	14,284	26,278	25,168	15,597	8,587H	4,739L	99,814
3		5	17	105	1,164	3,833	15,246	26,271	24,180L	16,088	8,527	4,753	100,189
4		5	16	106	1,164	3,837	15,373	25,671	25,025	15,890	8,475	4,753	100,315
7		5	16	106	1,164	3,884	14,732	25,767	26,026	15,408	8,540	4,753	100,401
8		4	16	106	1,164	3,861	13,904	27,017	26,031	15,478	8,474	4,753	100,808
9		4	16	106	1,065	3,766	13,769	27,618	26,154	15,225	8,259	4,753	100,735
10		4	16	92	1,064	3,861	14,404	27,342	25,056	15,079	8,243	4,753	99,914
11		4	16	92	1,063	3,860	14,644	27,943	25,131	15,120	8,330	4,753	100,956
14		4	14	82	1,063	3,920H	14,690	27,171	24,560	14,751	8,078	4,753	99,086
15		4	14	82	952	3,716	14,867	28,495	24,656	14,974	7,850	4,753	100,363
16		4	14	82	1,017	3,513	15,990	28,197	24,307	14,904	7,848	4,753	100,629
17		4	7	78	1,033	3,519	16,085H	28,552	24,548	14,449	7,863	4,753	100,891
18		4	7	76	1,033	3,346	15,682	29,102	25,284	14,479	7,863	4,753	101,629
21		4	7	143H	921	3,254	15,743	28,825	25,440	14,379L	7,863	4,753	101,332
22		3	7	138	811	3,165	14,271	30,776H	26,226	14,623	7,863	4,763	102,646
23		3	7	72	575	2,699	14,092	30,743	27,576	14,716	7,872	4,763	103,118H
24		3	7	68	468	1,405	13,255	23,010	28,614	16,515	7,639	4,763	95,747
25		2L	2L	68	341	1,076	12,547	22,951	28,466	16,550	7,631	4,764H	94,398
28		2	2	67	337	961	12,129	22,102	30,647	16,213	7,444	4,764	94,668
29		2	2	67	272	883	11,809	20,926	29,236	15,617	7,439	4,764	91,017L
30		2	2	67	237	871	11,527	21,271	30,907	15,672	7,414	4,764	92,734
31		2	2	66L	235L	870L	11,423L	20,640L	32,339H	19,700H	6,766L	4,764	96,807

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 58.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				11-38**N**
3				11-59**N**
4				11-34**N**
7				12-40**N**
8				12-56**N**
9				12-50**N**
10				12-42**N**
11				11-63**N**
14				11-46**N**
15				12-09**N**
16				11-62**N**
17				11-62**N**
18				12-37**N**
21				12-30**N**
22				13-24**N**
23				13-32**N**
24				14-44**N**
25				14-27**N**
28				14-30**N**
29				14-34**N**
30				14-26**N**
31				14-05**N**

85Jun Strike 60.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				9-38**N**
3				9-59**N**
4				9-34**N**
7				10-40**N**
8				10-56**N**
9				10-50**N**
10				10-42**N**
11				9-63**N**
14				9-46**N**
15				10-09**N**
16				9-62**N**
17				9-62**N**
18				10-37**N**
21				10-30**N**
22				11-24**N**
23				11-32**N**
24				12-44**N**
25				12-27**N**
28				12-30**N**
29				12-34**N**
30				12-26**N**
31				12-05**N**

85Jun Strike 64.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				5-53**N**
3				6-07**N**
4				5-53**N**
7				6-52**N**
8				6-61**N**
9				6-59**N**
10				6-51**N**
11				6-12**N**
14				5-60**N**
15				6-19**N**
16				6-11**N**
17	6-22	6-22	6-11**L**	6-11
18				6-44**N**
21				6-37**N**
22	7-05	7-25**H**	7-05	7-25
23				7-34**N**
24				8-44**N**
25				8-27**N**
28				8-32**N**
29				8-38**N**
30				8-28**N**
31				8-05**N**

85Jun Strike 66.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				4-15**N**
3	4-22	4-35	4-22	4-31
4	4-31	4-31	4-15**L**	4-15
7				5-06**N**
8				5-15**N**
9	5-26	5-26	5-10	5-10
10				5-08**N**
11				4-38**N**
14				4-23**N**
15				4-43**N**
16	4-29	4-35	4-29	4-34
17				4-33**N**
18				5-00**N**
21				4-56**N**
22	4-39	5-37**H**	4-39	5-37
23				5-41**N**
24				6-44**N**
25				6-31**N**
28				6-39**N**
29				6-41**N**
30				6-33**N**
31				6-12**N**

85Jun Strike 68.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	3-14	3-14	2-57	2-57
3	2-56	3-14	2-56**L**	3-08
4	3-00	3-00	2-58	2-59
7				3-32**N**
8				3-48**N**
9				3-45**N**
10				3-40**N**
11				3-18**N**
14	3-02	3-03	3-01	3-01
15	3-26	3-30	3-17	3-17
16	3-09	3-10	3-06	3-10
17	3-19	3-19	3-06	3-06
18				3-27**N**
21				3-24**N**
22	3-21	3-58	3-21	3-58
23	4-10	4-10	4-00	4-00
24	4-00	4-62	4-00	4-62
25	4-54	4-54	4-48	4-48
28	4-63	4-63**H**	4-40	4-54
29				4-57**N**
30	4-57	4-57	4-48	4-48
31	4-45	4-45	4-31	4-31

85Jun Strike 70.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	2-01	2-02	2-02	1-55	1-56	
3	1-50		2-10	1-50**L**	2-04	
4	2-06		2-06	1-52	1-59	
7	2-20		2-31	2-20	2-29	
8	2-30		2-42	2-23	2-38	
9	2-44		2-44	2-35	2-35	
10	2-30		2-30	2-16	2-28	
11	2-28		2-28	2-00	2-06	
14	1-57		2-05	1-56	1-61	
15	2-16		2-24	2-07	2-11	2-10
16	2-01		2-05	1-62	2-01	
17	2-03		2-12	2-00	2-00	2-02
18	2-13		2-15	2-08	2-10	2-12
21	2-10		2-12	2-07	2-07	
22	2-09		2-43	2-09	2-37	
23	2-48		2-56	2-43	2-44	
24	2-44		3-30	2-44	3-29	
25	3-20		3-45	3-16	3-16	
28	3-11		3-34	3-10	3-21	
29	3-11		3-24	3-11	3-23	
30	3-48		3-48**H**	3-15	3-15	
31	3-22		3-22	3-01	3-01	

85Jun Strike 72.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	1-21		1-21	1-07**L**	1-07	
3	1-07		1-19	1-07	1-17	
4	1-20		1-22	1-08	1-11	
7	1-24		1-40	1-24	1-33	
8	1-34		1-41	1-30	1-41	
9	1-46		1-46	1-39	1-39	
10	1-36		1-36	1-25	1-34	
11	1-29		1-35	1-16	1-16	1-18
14	1-12	1-14	1-17	1-09	1-11	
15	1-24		1-31	1-18	1-21	1-22
16	1-20		1-20	1-13	1-16	
17	1-18		1-20	1-13	1-13	
18	1-22		1-22	1-12	1-19	
21	1-16		1-19	1-16	1-17	
22	1-21		1-41	1-21	1-41	1-40
23	1-43		1-51	1-40	1-41	
24	1-41		2-20	1-41	2-17	2-15
25	2-14		2-30	2-04	2-08	2-07
28	2-00		2-20	1-63	2-10	
29	1-61		2-18	1-61	2-13	
30	2-27		2-31**H**	2-04	2-06	
31	2-05		2-09	1-55	1-53	

85Jun Strike 74.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-47		0-47	0-41	0-42	0-43
3	0-39		0-49	0-39**L**	0-47	
4	0-50		0-50	0-42	0-45	
7	0-57		0-60	0-55	0-58	
8	0-58		0-63	0-55	0-62	
9	0-62		1-03	0-60	0-60	
10	0-59		0-59	0-52	0-57	
11	0-55		0-59	0-46	0-46	
14	0-43		0-46	0-41	0-43	
15	0-53		0-57	0-47	0-49	
16	0-46		0-47	0-44	0-45	
17	0-48		0-49	0-42	0-44	0-42
18	0-48		0-49	0-42	0-46	
21	0-45		0-47	0-44	0-47	
22	0-51		0-58	0-51	0-57	
23	0-58	0-61	1-02	0-56	0-59	
24	0-60		1-26	0-58	1-22	
25	1-23	1-21	1-34**H**	1-14	1-14	1-15
28	1-10		1-25	1-10	1-17	
29	1-10	1-08	1-20	1-08	1-17	
30	1-25		1-33	1-12	1-13	
31	1-13		1-16	1-04	1-09	

85Jun Strike 76.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-27		0-27	0-22	0-23	
3	0-24		0-27	0-24	0-26	
4	0-27		0-27	0-22	0-25	
7	0-29		0-33	0-29	0-31	
8	0-32		0-35	0-30	0-34	
9	0-37		0-38	0-33	0-34	
10	0-31		0-32	0-28	0-30	
11	0-29		0-29	0-24	0-24	
14	0-20		0-24	0-20**L**	0-21	0-23
15	0-30		0-30	0-25	0-26	0-25
16	0-25	0-26	0-26	0-23	0-24	
17	0-25		0-26	0-22	0-22	
18	0-26		0-26	0-22	0-24	
21	0-22		0-23	0-22	0-23	
22	0-23		0-31	0-23	0-29	
23	0-32		0-36	0-30	0-31	
24	0-32		0-49	0-30	0-48	0-47
25	0-48		0-55	0-43	0-44	0-43
28	0-42		0-50	0-41	0-44	
29	0-40		0-46	0-39	0-45	
30	0-54	0-58	0-58**H**	0-40	0-41	
31	0-42		0-42	0-36	0-38	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 78.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-13		0-13	0-12	0-12	
3	0-16		0-16	0-15	0-15	
4	0-13		0-13	0-12	0-12	0-13
7	0-19		0-19	0-18	0-19	
8	0-17		0-18	0-16	0-18	
9	0-18	0-19	0-20	0-17	0-18	
10	0-16		0-17	0-14	0-16	
11	0-15		0-15	0-13	0-13	
14	0-11		0-12	0-11**L**	0-12	
15	0-16		0-16	0-13	0-14	
16	0-14		0-14	0-12	0-12	
17	0-12		0-12	0-11	0-11	
18	0-13		0-13	0-[illegible]	0-12	
21	0-11		0-11	0-1[illegible]	0-11	
22	0-13		0-15	0-1[illegible]	0-14	
23	0-17		0-17	0-14	0-15	
24	0-15		0-25	0-15	0-25	
25	0-25		0-28**H**	0-22	0-22	
28	0-21		0-26	0-20	0-21	0-22
29	0-20		0-24	0-20	0-22	0-24
30	0-27		0-28	0-20	0-20	
31	0-19		0-20	0-17	0-18	

85Jun Strike 80.00

Jan	Open	High	Low	Close	
1	**HOLIDAY**				
2	0-07	0-07	0-05	0-05	
3	0-07	0-07	0-07	0-07	
4	0-07	0-07	0-07	0-07	
7	0-10	0-10	0-10	0-10	
8	0-09	0-09	0-08	0-09	
9	0-09	0-09	0-08	0-08	
10	0-08	0-09	0-08	0-08	0-09
11	0-06	0-07	0-06	0-06	
14	0-06	0-06	0-06	0-06	
15	0-08	0-08	0-07	0-07	
16	0-06	0-06	0-04**L**	0-05	
17	0-06	0-06	0-05	0-05	
18	0-06	0-06	0-06	0-06	
21	0-06	0-06	0-06	0-06	
22	0-06	0-07	0-06	0-06	
23	0-07	0-07	0-06	0-07	
24	0-10	0-11	0-07	0-10	
25	0-10	0-14**H**	0-10	0-11	
28	0-11	0-13	0-10	0-10	
29	0-10	0-11	0-09	0-11	
30	0-13	0-13	0-10	0-10	
31	0-09	0-10	0-08	0-09	0-08

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85JUN

Jan	58.00	60.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1	**HOLIDAY**											
2					53	251	1,622	959	693	190		3,768
3				9	20	776	1,001	833	203	42	200	3,084
4				309**H**	12	160	304	731	548	25**L**	1**L**	2,090
7					5	1,039	1,074	967	335	273	92	3,785
8						1,466	424	424	165	919**H**	212	3,610
9				5**L**		433	1,400	331	427	226	5	2,827
10						701	596	573	517	260	51	2,698
11						1,538	1,047	586	360	154	49	3,734
14					8	897	1,041	691	269	237	378	3,521
15					3	3,210	980	1,069	223	368	24	5,877
16					3	667	1,137	302	646	461	451**H**	3,667
17			10**H**		116**H**	1,048	1,842	1,947	408	457	30	5,858
18						624	867	555	232	686	9	2,973
21						28**L**	223**L**	249**L**	98**L**	104	2	704**L**
22			2**L**		17	711	553	2,640	1,723	600	37	6,283
23					4	274	2,192	1,853	1,006	67	2	5,398
24					12	3,566**H**	10,439**H**	3,274	3,160	712	116	21,279**H**
25					1**L**	320	4,381	3,367**H**	3,234	502	301	12,106
28				65	3	415	1,682	3,121	4,781**H**	107	41	10,215
29				305		46	809	1,528	938	401	295	4,322
30					2	87	798	2,780	3,142	390	274	7,473
31					5	62	233	1,779	1,642	428	356	4,505
TOTAL			12	693	264	18,319	34,645	30,559	24,750	7,609	2,926	119,777

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85JUN

Jan	58.00	60.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1	**HOLIDAY**											
2			164**H**	351	567	4,794**L**	3,822**L**	2,660**L**	5,784**L**	866**L**	565	19,573**L**
3			164	352	577	5,221	4,439	3,138	5,873	878	451**L**	21,093
4			164	349**L**	569	5,306	4,381	2,965	6,050	884	451	21,119
7			164	349	564**L**	5,361	4,983	3,042	6,113	1,105	513	22,194
8			164	349	564	5,757	5,179	3,106	6,220	1,846	670	23,855
9			164	349	564	5,884	5,735	3,187	6,562	1,983	670	25,098
10			164	349	564	5,930	5,954	3,306	6,697	1,928	721	25,613
11			164	349	564	7,188	5,913	3,414	6,566	1,858	746	26,762
14			164	349	569	7,571	6,076	3,232	6,705	2,074	930	27,670
15			164	349	572	8,619	6,333	3,905	6,772	2,243	946	29,903
16			164	349	569	8,857	6,842	4,089	7,112	2,440	1,132	31,554
17			164	349	669**H**	9,134	7,401	5,309	7,213	2,434	1,132	33,805
18			164	349	669	9,297	7,825	5,587	7,156	2,268	1,141	34,456
21			164	349	669	9,286	7,792	5,680	7,220	2,254	1,143	34,557
22			164	349	654	9,475	7,820	6,739	7,444	2,289	1,175	36,109
23			164	349	650	9,543	9,061	7,461	7,721	2,305	1,175	38,429
24			56**L**	349	651	9,386	15,195	8,755	9,694	2,558	1,212	47,856
25			56	349	652	9,714**H**	16,479	9,688	11,495**H**	2,734	1,428	52,595
28			56	414**H**	650	9,038	17,049	10,836	9,086	2,792	1,419	51,340
29			56	349	650	8,576	17,208	11,412	9,657	2,923	1,651	52,482
30			56	349	649	8,560	17,324**H**	12,565**H**	10,628	3,073**H**	1,858**H**	55,062**H**
31			56	349	649	8,559	16,786	12,550	10,594	2,909	1,848	54,300

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 64.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17	6-00	6-00H	5-56L	5-56
18				6-18N
21				6-13N
22				6-57N
23				7-02N
24				8-04N
25				7-51N
28				7-58N
29				7-59N
30				7-51N
31				7-34N

85Sep Strike 66.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3	4-29	4-30	4-29L	4-30
4				4-24N
7				5-01N
8				5-11N
9				5-08N
10				5-06N
11				4-41N
14				4-24N
15				4-42N
16				4-36N
17	4-39	4-39	4-36	4-36
18	4-55	4-55H	4-52	4-52
21				4-49N
22				5-23N
23				5-28N
24				6-24N
25				6-09N
28				6-16N
29				6-18N
30				6-13N
31				5-57N

85Sep Strike 68.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3	3-18	3-20	3-18L	3-20
4				3-15N
7				3-49N
8				3-52N
9				3-52N
10	3-52	3-52	3-52	3-52
11				3-30N
14				3-17N
15				3-32N
16				3-26N
17	3-23	3-23	3-22	3-22
18				3-35N
21				3-32N
22				4-01N
23				4-05N
24				4-58N
25	4-54	4-54H	4-42	4-42
28				4-48N
29				4-49N
30				4-43N
31				4-28N

85Sep Strike 70.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				2-13N
3	2-17	2-24	2-15	2-24
4	2-12	2-20	2-12L	2-19
7	2-45	2-48	2-45	2-48
8	2-47	2-53	2-47	2-53
9				2-52N
10				2-52N
11				2-36N
14	2-24	2-24	2-24	2-24
15				2-32N
16	2-28	2-31	2-28	2-31
17				2-27N
18	2-34	2-34	2-34	2-34
21				2-31N
22				2-58N
23	3-00	3-00	2-61	2-61
24	3-02	3-38	3-02	3-38
25				3-27N
28	3-33	3-39	3-31	3-31
29	3-18	3-37	3-18	3-37
30	3-58	3-58H	3-27	3-27
31				3-15N

85Sep Strike 72.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	1-42	1-42	1-32L	1-32
3				1-41N
4	1-32	1-41	1-32	1-41
7	1-58	2-00	1-56	1-63
8				2-01N
9	2-05	2-08	2-00	2-00
10	1-58	1-63	1-58	1-63
11	1-58	1-58	1-50	1-50
14	1-44	1-44	1-42	1-42
15	1-53	1-54	1-50	1-50
16				1-46N
17	1-48	1-49	1-44	1-44
18	1-56	1-56	1-47	1-49
21	1-47	1-48	1-46	1-46
22	1-59	2-02	1-59	2-01
23	2-06	2-06	2-01	2-01
24	1-63	2-40	1-63	2-40
25	2-43	2-43H	2-25	2-30
28	2-37	2-37	2-30	2-32
29	2-40	2-40	2-36	2-36
30	2-38	2-38	2-29	2-30
31				2-18N

85Sep Strike 74.00

Jan	Open		High	Low	Close
1	HOLIDAY				
2					0-63N
3	1-03		1-12	1-03L	1-08
4	1-06		1-06	1-04	1-04
7	1-22		1-23	1-20	1-23
8	1-17		1-24	1-17	1-24
9	1-20		1-25	1-20	1-23
10	1-20		1-22	1-16	1-22
11	1-19		1-19	1-13	1-13
14	1-10		1-12	1-07	1-07
15	1-12		1-15	1-12	1-14
16	1-09	1-08	1-09	1-08	1-08
17	1-09		1-11	1-08	1-08
18	1-06		1-10	1-06	1-09
21	1-09		1-09	1-07	1-07
22	1-22		1-22	1-22	1-22
23					1-23N
24	1-28		1-52	1-20	1-50
25	1-48		1-48	1-43	1-43
28	1-53		1-53	1-42	1-45
29	1-43		1-46	1-43	1-46
30	1-54		1-56H	1-42	1-44
31	1-36		1-37	1-30	1-33

85Sep Strike 76.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-42	0-42	0-40L	0-40
3	0-43	0-45	0-43	0-45
4	0-42	0-42	0-42	0-42
7	0-57	0-57	0-55	0-57
8				0-58N
9	0-58	0-61	0-58	0-58
10	0-56	0-57	0-54	0-57
11	0-58	0-58	0-50	0-50
14	0-45	0-48	0-45	0-47
15	0-55	0-55	0-51	0-51
16	0-47	0-48	0-47	0-48
17	0-48	0-50	0-46	0-49
18				0-49N
21				0-47N
22	0-52	0-54	0-52	0-54
23	0-58	0-58	0-56	0-56
24	0-54	1-13	0-54	1-12
25	1-14	1-20H	1-05	1-06
28	1-11	1-13	1-08	1-08
29	1-02	1-10	1-02	1-10
30	1-16	1-16	1-05	1-05
31	1-00	1-02	1-00	1-00

85Sep Strike 78.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-24N
3				0-28N
4	0-28	0-28	0-27L	0-27
7	0-35	0-36	0-35	0-36
8				0-37N
9				0-37N
10	0-34	0-37	0-34	0-37
11				0-33N
14	0-30	0-32	0-30	0-31
15	0-35	0-35	0-32	0-33
16	0-32	0-32	0-30	0-30
17	0-32	0-32	0-29	0-29
18				0-30N
21				0-28N
22				0-34N
23	0-38	0-38	0-35	0-35
24	0-37	0-50H	0-37	0-48
25	0-44	0-50	0-44	0-45
28	0-44	0-48	0-42	0-44
29	0-42	0-45	0-42	0-45
30	0-50	0-50	0-43	0-43
31	0-45	0-45	0-39	0-40

85Sep Strike 80.00

Jan	Open		High	Low	Close
1	HOLIDAY				
2					0-14N
3	0-16		0-17	0-16	0-17
4	0-16		0-16	0-15L	0-16
7	0-25		0-25	0-24	0-24
8					0-24N
9	0-22		0-22	0-22	0-22
10	0-22		0-23	0-21	0-23
11					0-20N
14	0-18		0-19	0-17	0-18
15	0-22		0-22	0-22	0-22
16	0-21		0-21	0-20	0-20
17	0-17	0-18	0-19	0-17	0-19
18					0-18N
21	0-17		0-17	0-17	0-17
22	0-21		0-22	0-20	0-20
23	0-20		0-21	0-20	0-20
24					0-28N
25	0-27		0-27	0-25	0-25
28	0-23		0-29H	0-23	0-25
29	0-26		0-26	0-26	0-26
30	0-28		0-29	0-23	0-24
31	0-24		0-24	0-22	0-23

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Jan	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1	HOLIDAY									
2					11		6			17
3		4	1L	102H		8	2		100	217
4				1L	61	1L	5	5L	40	113
7				55	90	20	12	9	6	192
8				51	5	37				93
9					176	20	56		1L	253
10			1		59	88	59	32	5	244
11					70	2	16	15		103
14				1	1L	13	550H	653H	935H	2,153H
15					72	20	5	14	500	611
16		1L		50		3	1L	33	30	118
17	100H	20	20H		111	10	247	120	102	730
18		103H		25	545H	127			1	801
21					6	1			1	8L
22					10	1	32		65	108
23				87	308	1	44	83	47	570
24				10	24	991H	317	22		1,364
25					30	150	35	38	1	254
28				2	21	157	163	21	6	370
29				46		11	20	41	11	129
30				1	399	221	221	22	16	880
31						164	205	13	3	385
TOTAL	100	128	22	431	1,999	2,046	1,996	1,121	1,870	9,713

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Jan	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1	HOLIDAY									
2				15L	522L	320	75L	255L	359L	1,546L
3			1L	90	522	321	77	255	389	1,655
4			1	90	577	322	82	260	409	1,741
7			1	141	631	324	89	266	415	1,867
8			1	189	631	301L	89	266	415	1,892
9			1	189	1,092	301	145	266	415	2,409
10			2	189	1,091	339	202	293	420	2,536
11			2	189	859	340	176	293	420	2,279
14			2	190	857	353	586	908	1,073	3,969
15			2	190	907	373	590	908	1,340	4,310
16		1L	2	240	907	376	590	908	1,340	4,364
17	100H	21	22H	240	1,017	385	675	958	1,440	4,858
18	100	124H	22	227	1,213	486	675	958	1,440	5,245
21	100	124	22	227	1,217	487	675	958	1,440	5,250
22	100	124	22	227	1,227	488	675	958	1,500	5,321
23	100	124	22	263	1,386	488	677	976H	1,545	5,581
24	100	124	22	273	1,397	1,271	800	957	1,545	6,489
25	100	124	22	273	1,407	1,394	798	962	1,545	6,625
28	100	124	22	274	1,387	1,440	834	957	1,546	6,684
29	100	124	22	319	1,387	1,440	854	956	1,546	6,748
30	100	124	22	320H	1,707H	1,479H	1,055	955	1,551	7,313H
31	100	124	22	320	1,707	1,439	1,057H	963	1,553H	7,285

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Mar Strike 58.00

Feb	Open		High	Low	Close	
1					14-28N	
4					14-25N	
5					14-44N	
6					14-10N	
7					13-54N	
8					14-12N	
11					13-49N	
12					13-52N	
13					13-56N	
14					14-32N	
15					14-05B	14-09A
18	HOLIDAY					
19						
20						
21						
22						
25						
26						
27						
28						

85Mar Strike 60.00

Feb	Open		High	Low	Close	
1					12-28N	
4	12-17		12-25	12-17	12-25	
5	12-45		12-45H	12-44	12-44	
6					12-10N	
7					11-54N	
8					12-12N	
11					11-49N	
12					11-52N	
13	12-00		12-00	11-56L	11-56	
14					12-32N	
15					12-05B	12-09A
18	HOLIDAY					
19						
20						
21						
22						
25						
26						
27						
28						

85Mar Strike 62.00

Feb	Open		High	Low	Close	
1					10-28N	
4					10-25N	
5					10-44N	
6					10-10N	
7					9-54N	
8					10-12N	
11					9-49N	
12					9-52N	
13					9-56N	
14					10-32N	
15					10-05B	10-09A
18	HOLIDAY					
19						
20						
21						
22						
25						
26						
27						
28						

85Mar Strike 64.00

Feb	Open		High	Low	Close	
1					8-28N	
4					8-25N	
5	8-40		8-44H	8-40	8-44	
6					8-10N	
7					7-54N	
8					8-12N	
11					7-49N	
12	7-41		7-52	7-41L	7-52	
13					7-56N	
14					8-32N	
15	8-05		8-05	8-00	8-05B	8-09A
18	HOLIDAY					
19						
20						
21						
22						
25						
26						
27						
28						

85Mar Strike 66.00

Feb	Open		High	Low	Close	
1					6-28N	
4					6-25N	
5	6-45		6-45H	6-40	6-44	
6	6-25		6-25	6-10	6-10	
7					5-54N	
8					6-12N	
11	6-30		6-32	5-48L	5-49	
12	5-52		5-52	5-52	5-52	
13	5-60		5-60	5-56	5-56	
14	6-25		6-30	6-25	6-32	
15	6-21		6-21	6-00	6-05B	6-09A
18	HOLIDAY					
19						
20						
21						
22						
25						
26						
27						
28						

85Mar Str'. 68.00

Feb	Open		High	Low	Close	
1					4-28N	
4	4-29		4-35	4-25	4-25	
5	4-44		4-48H	4-34	4-44	
6	4-36		4-40	4-10	4-10	
7	4-16		4-16	3-47	3-54	
8					4-12N	
11	4-30		4-30	3-48	3-49	
12	3-41		3-52	3-41L	3-52	
13	3-51		4-00	3-48	3-56	
14	4-11		4-33	4-11	4-32	
15	4-28		4-28	4-00	4-05B	4-09A
18	HOLIDAY					
19						
20						
21						
22						
25						
26						
27						
28						

85Mar Strike 70.00

Feb	Open		High	Low	Close	
1	2-56		2-56H	2-22	2-29	2-30
4	2-14	2-08	2-38	2-08	2-26	2-27
5	2-46		2-50	2-35	2-46	2-42
6	2-47		2-47	2-08	2-09	2-08
7	2-14		2-25	1-49	1-56	
8	1-37	1-40	2-21	1-36L	2-13	
11	2-17		2-32	1-49	1-51	
12	1-45		1-55	1-45	1-51	
13	1-48		2-03	1-48	1-55	
14	2-15		2-33	2-06	2-32	
15	2-16		2-16	2-00	2-05B	2-09A
18	HOLIDAY					
19						
20						
21						
22						
25						
26						
27						
28						

85Mar Strike 72.00

Feb	Open		High	Low	Close	
1	1-12	1-10	1-12H	0-55	0-57	
4	0-43	0-45	0-60	0-43	0-51	0-52
5	0-62	0-63	1-06	0-56	0-63	0-62
6	1-03		1-05	0-40	[illegible]	0-40
7	0-46	0-43	0-49	0-25	[illegible]	0-32
8	0-22	0-25	0-41	0-17	[illegible]	
11	0-35	0-38	0-47	0-17	[illegible]	0-18
12	0-16	0-15	0-17	0-13	0-17	
13	0-15		0-23	0-11	0-16	0-17
14	0-22	0-25	0-41	0-21	0-40	0-38
15	0-37	0-35	0-37	0-10L	0-12	0-13
18	HOLIDAY					
19						
20						
21						
22						
25						
26						
27						
28						

85Mar Strike 74.00

Feb	Open		High	Low	Close	
1	0-20	0-18	0-20H	0-10	0-11	
4	0-08	0-07	0-12	0-07	0-08	0-09
5	0-10		0-12	0-08	0-11	0-10
6	0-11		0-12	0-05	0-06	0-05
7	0-06		0-07	0-03	0-05	0-04
8	0-02	0-03	0-05	0-02	0-01	0-03
11	0-03		0-04	0-01L	0-02	0-01
12	0-01		0-02	0-01	0-01	
13	0-01		0-01	0-01	0-01	
14	0-01		0-02	0-01	0-02	0-01
15	0-01		0-01	0-01	0-01	
18	HOLIDAY					
19						
20						
21						
22						
25						
26						
27						
28						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Mar Strike 76.00					85Mar Strike 78.00				85Mar Strike 80.00			
Feb	Open	High	Low	Close		Open	High	Low	Close	Open	High	Low	Close
1	0-02	0-03H	0-01L	0-02	0-01	0-01	0-01H	0-01L	0-01				0-01N
4	0-01	0-02	0-01	0-01					0-01N				0-01N
5	0-01	0-01	0-01	0-01					0-01N				0-01N
6	0-01	0-01	0-01	0-01					0-01N				0-01N
7	0-01	0-01	0-01	0-01					0-01N				0-01N
8				0-01N					0-01N				0-01N
11				0-01N					0-01N				0-01N
12				0-01N					0-01N				0-01N
13				0-01N					0-01N				0-01N
14				0-01N					0-01N				0-01N
15				0-01A					0-01A				0-01A
18	HOLIDAY					HOLIDAY				HOLIDAY			
19													
20													
21													
22													
25													
26													
27													
28													

US BONDS CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85MAR

Feb	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1					2		317	6.870	10.055H	12.351H	121		29.716H
4		1L				18	227	5.379	6.949	725			13.299
5		1		200H	201H	18	393	3.687	4.503	114	132H		9.249
6					3	12	649	5.134	5.622	635		1H	12.056
7						8	585	7.494	4.513	34			12.634
8							928	7.827	4.406	5			13.166
11					40	28H	276	5.997	1.570	2L			7.913
12				60	17	25	32L	1.984L	545L				2.663L
13		19H			1L	4L	176	6.526	798	260	2L		7.786
14					1	26	1.472H	8.037	3.621	30			13.187
15				2L	3	21	146	12.102H	672	100			13.046
18	HOLIDAY												
19													
20													
21													
22													
25													
26													
27													
28													
TOTAL		21		262	268	160	5.201	71.037	43.254	14.256	255	1	134.715

US BONDS CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85MAR

Feb	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1		2H	2H	67H	232H	869H	11.154	20.851H	30.788H	15.600H	6.747H	4.764H	91.082H
4		1L	2	67	232	868	11.163	20.476	28.121	15.231	6.747	4.764	87.672
5			2	66	231	848	11.176	20.312	27.044	15.061	6.610	4.754	86.104
6			2	66	221	850	11.576	19.517	25.616L	14.880	6.610	4.754	84.092
7			2	66	216	851	11.485	19.463	26.745	14.875	6.602	4.712L	85.069
8			2	66	218	849	11.631H	19.633	26.629	14.850	6.602	4.712	85.192
11			2	66	134	847	11.596	19.662	26.789	14.850	6.602	4.712	85.260
12			2	6L	101	814	10.777	19.407	26.754	14.850	6.602	4.712	84.025
13			2	6	97	771	10.657	18.743	26.944	14.492	6.590L	4.712	83.014
14				6	7L	740L	6.901L	16.235	26.386	14.462	6.590	4.712	76.039
15								12.277L	26.102	14.377L	6.590	4.712	64.058L
18	HOLIDAY												
19													
20													
21													
22													
25													
26													
27													
28													

H = high L = low A = asked B = bid N = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 58.00

Feb	Open		High	Low	Close	
1					13-22N	
4					13-24N	
5					13-40N	
6					13-12N	
7					12-48N	
8					13-10N	
11					12-48N	
12					12-52N	
13					12-55N	
14					13-31N	
15					12-42N	
18	HOLIDAY					
19					12-51N	
20					11-58N	
21					11-20N	
22					10-54N	
25					10-52N	
26					11-16N	
27					10-10N	
28					9-57N	

85Jun Strike 60.00

Feb	Open		High	Low	Close	
1					11-22N	
4					11-24N	
5					11-40N	
6					11-12N	
7					10-48N	
8					11-10N	
11					10-48N	
12					10-52N	
13					10-55N	
14					11-31N	
15					10-42N	
18	HOLIDAY					
19					10-51N	
20					9-58N	
21					9-20N	
22					8-54N	
25					8-52N	
26					9-16N	
27					8-10N	
28					7-57N	

85Jun Strike 64.00

Feb	Open		High	Low	Close	
1					7-24N	
4					7-25N	
5					7-41N	
6					7-12N	
7					6-58N	
8					7-10N	
11					6-51N	
12					6-52N	
13					6-55N	
14					7-31N	
15					5-45N	
18	HOLIDAY					
19					6-51N	
20					6-00N	
21					5-20N	
22	5-11		5-11H	4-55L	4-58	
25					4-52N	
26					5-17N	
27					4-10N	
28					4-05N	

85Jun Strike 66.00

Feb	Open		High	Low	Close	
1					5-34N	
4					5-37N	
5					5-50N	
6					5-22N	
7					5-09N	
8					5-22N	
11					4-60N	
12					4-61N	
13					5-00N	
14	5-32		5-37H	5-32	5-37	
15					4-55N	
18	HOLIDAY					
19	4-56		4-58	4-56	4-58	
20	4-10		4-10	4-10	4-10	
21	3-42		3-44	3-40	3-43	3-40
22	3-33		3-33	3-03	3-20	
25	2-60		3-17	2-60	3-17	
26	3-21		3-36	3-12	3-36	
27					2-50N	
28	2-40		2-53	2-33L	2-44	

85Jun Strike 68.00

Feb	Open		High	Low	Close	
1	4-00		4-00	3-57	3-57	
4	4-02		4-03	3-61	3-61	
5	4-02		4-13	4-02	4-06	
6	4-16		4-16H	3-47	3-47	
7	3-40		3-40	3-25	3-34	
8	3-24		3-42	3-19	3-42	
11	3-45		3-45	3-24	3-24	
12	3-19		3-24	3-19	3-24	
13	3-24		3-30	3-24	3-26	
14	3-38		3-56	3-38	3-56	
15	3-34		3-36	3-15	3-15	
18	HOLIDAY					
19	3-20		3-24	3-20	3-21	
20	2-62		2-62	2-39	2-39	2-41
21	2-22		2-24	2-09	2-17	
22	2-30		2-30	1-47	2-01	
25	1-58	1-62	1-62	1-42	1-59	
26	2-10		2-11	1-56	2-11	
27	1-55		1-62	1-37	1-37	
28	1-39		1-44	1-27L	1-32	

85Jun Strike 70.00

Feb	Open		High	Low	Close	
1	2-46		2-46	2-35	2-40	
4	2-30		2-40	2-26	2-34	
5	2-45		2-47H	2-39	2-42	
6	2-38		2-38	2-22	2-24	2-27
7	2-28		2-32	2-11	2-13	2-15
8	2-09		2-31	2-00	2-20	
11	2-27		2-29	2-02	2-03	
12	1-63		2-07	1-63	2-04	
13	2-12		2-14	2-02	2-04	2-06
14	2-18		2-29	2-14	2-28	2-25
15	2-26		2-26	1-57	1-57	
18	HOLIDAY					
19	1-56	1-57	2-04	1-56	1-63	
20	1-49		1-52	1-30	1-31	
21	1-19	1-18	1-20	1-09	1-16	1-15
22	1-20	1-23	1-26	0-57	0-63	1-00
25	0-63		1-02	0-52	1-00	
26	1-06	1-07	1-12	0-59	1-08	1-10
27	0-58	0-57	1-01	0-50	0-52	0-50
28	0-54	0-52	0-57	0-45L	0-47	0-46

85Jun Strike 72.00

Feb	Open		High	Low	Close	
1	1-48		1-49H	1-34	1-38	
4	1-35		1-38	1-26	1-33	
5	1-40		1-44	1-33	1-39	1-40
6	1-45		1-46	1-22	1-24	
7	1-26	1-27	1-33	1-14	1-17	1-19
8	1-10		1-30	1-06	1-20	
11	1-24		1-28	1-06	1-07	
12	1-04	1-06	1-10	1-03	1-10	
13	1-10		1-17	1-04	1-08	1-10
14	1-17		1-25	1-14	1-24	1-25
15	1-25	1-26	1-26	1-02	1-02	
18	HOLIDAY					
19	0-63	1-01	1-07	0-63	1-05	1-06
20	0-60	0-59	0-61	0-49	0-50	0-49
21	0-41	0-38	0-42	0-35	0-39	0-40
22	0-41		0-45	0-27	0-31	
25	0-30	0-28	0-32	0-23	0-30	0-29
26	0-34	0-32	0-35	0-27	0-34	0-35
27	0-30	0-28	0-30	0-22	0-24	0-22
28	0-24	0-26	0-26	0-20L	0-21	

85Jun Strike 74.00

Feb	Open		High	Low	Close	
1	1-00	1-02	1-02H	0-54	0-57	
4	0-52		0-57	0-50	0-53	
5	0-60		0-60	0-53	0-57	
6	0-58		0-58	0-47	0-49	0-48
7	0-50	0-51	0-52	0-41	0-43	
8	0-40		0-48	0-37	0-45	
11	0-45		0-49	0-35	0-36	
12	0-34		0-38	0-34	0-36	
13	0-37		0-41	0-34	0-37	
14	0-41		0-45	0-40	0-44	0-45
15	0-44	0-45	0-45	0-31	0-31	
18	HOLIDAY					
19	0-30	0-31	0-33	0-30	0-32	
20	0-29		0-29	0-21	0-22	
21	0-18	0-17	0-20	0-16	0-18	
22	0-18		0-20	0-11	0-12	0-13
25	0-12		0-13	0-10	0-12	0-13
26	0-14		0-15	0-11	0-14	0-15
27	0-11	0-12	0-13	0-09	0-09	
28	0-09	0-10	0-11	0-08L	0-08	0-09

85Jun Strike 76.00

Feb	Open		High	Low	Close	
1	0-34		0-35H	0-28	0-28	
4	0-25		0-30	0-25	0-26	
5	0-28		0-30	0-26	0-30	
6	0-32		0-32	0-24	0-24	
7	0-25		0-26	0-21	0-21	
8	0-19		0-23	0-18	0-21	
11	0-22		0-23	0-16	0-16	
12	0-16		0-17	0-15	0-17	
13	0-18		0-18	0-16	0-17	0-16
14	0-19		0-21	0-18	0-21	0-20
15	0-20		0-20	0-13	0-13	0-14
18	HOLIDAY					
19	0-14		0-15	0-13	0-15	0-14
20	0-13		0-13	0-08	0-10	0-09
21	0-07		0-08	0-06	0-08	
22	0-08		0-09	0-05	0-05	
25	0-05	0-06	0-06	0-04	0-06	0-05
26	0-05		0-07	0-04	0-06	
27	0-05		0-05	0-03L	0-03	
28	0-03		0-04	0-02	0-03	

H = high   L = low   A = asked   B = bid   N = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Jun Strike 78.00						85Jun Strike 80.00				
Feb	Open		High	Low	Close		Open	High	Low	Close	
1	0-16		0-16H	0-13	0-14		0-08	0-08H	0-07	0-07	
4	0-12		0-14	0-12	0-13	0-12	0-06	0-07	0-06	0-07	0-06
5	0-14		0-14	0-12	0-13		0-06	0-07	0-06	0-07	
6	0-13		0-14	0-11	0-11		0-06	0-06	0-05	0-05	
7	0-11		0-12	0-09	0-10	0-09	0-05	0-05	0-04	0-05	0-04
8	0-09	0-10	0-11	0-09	009		0-04	0-05	0-04	0-04	
11	0-09		0-10	0-07	007		0-04	0-04	0-03	0-03	
12	0-07		0-07	0-07	007					0-03N	
13	0-08		0-08	0-06	007		0-03	0-03	0-03	0-03	
14	0-08		0-10	0-08	009					0-03B	0-04A
15	0-09		0-09	0-05	006	0-05	0-04	0-04	0-02	0-03	0-02
18	HOLIDAY						HOLIDAY				
19	0-05		0-06	0-05	006		0-01	0-02	0-01L	0-02	
20	0-05		0-05	0-03	003		0-02	0-02	0-01	0-01	
21	0-03		0-03	0-02	003	0-02	0-01	0-01	0-01	0-01	
22	0-03		0-03	0-01L	002		0-01	0-01	0-01	0-01	
25	0-02		0-02	0-01	001		0-01	0-01	0-01	0-01	
26	0-02		0-02	0-01	002		0-01	0-01	0-01	0-01	
27	0-01		0-02	0-01	001					0-01N	
28	0-01		0-01	0-01	001					0-01N	

US BONDS CALL VOLUME OF SALES

REPORTED N CONTRACTS-FUTURE 85JUN

Feb	56.00	60.00	64.00	66.00	6800	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1					5	191	701L	5,098	1,453	413	27	7,888
4					162	1,501	2,226	2,997	1,242	422	11	8,561
5				305	1L	803	3,582	2,170	1,112	136	59	8,168
6					1	769	1,878	2,452	1,605	339	55	7,099
7					2	1,052	1,780	3,283	1,607	227	5	7,956
8					3	1,135	4,340	4,072	2,242	543	128	12,463
11					3	2,390	3,335	4,763	1,698	544	137	12,890
12					2	103L	1,666	2,009	1,462	41L		5,283L
13					2	699	2,449	2,789	1,334	505		7,778
14				1L	21	1,079	4,359	2,697	1,517	112	3L	9,789
15					16	1,394	3,357	3,090	1,745	193	26	9,823
18	HOLIDAY											
19				1	27	1,597	8,099	1,714	1,530	161	138	13,267
20				2	166	6,132	10,455	4,463	2,663	231	33	24,145
21				255	1226	14,517	16,395H	8,136H	3,639H	868H	153	47,189H
22				350	2214	9,864	16,780	5,902	2,191	654	5	37,960
25				52	2368	9,333	9,210	1,603L	962	364	700H	24,592
26				13	889	6,093	4,761	1,884	782	91	32	14,545
27			33H	355H	3161	6,700	8,804	1,763	394	46	23	21,279
28				23	14516H	14,642H	5,670	2,007	215L	238		37,311
TOTAL			33	1,357	24785	79,994	111,847	62,912	29,390	6,128	1,537	317,986

US BONDS CALL OPEN CONTRACTS

REPORTED N CONTRACTS-FUTURE 85JUN

Feb	56.00	60.00	64.00	66.00	6800	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1			56H	349L	649L	8,661L	16,745	15,279L	11,162	3,089L	1,844	57,834L
4			56	349	681	8,940	16,032	15,903	11,786	3,140	1,846	60,733
5			56	349	681	9,192	20,337	15,981	12,191	3,159	1,820	63,766
6			56	349	731	9,211	20,728	15,511	12,075	3,241	1,847	63,749
7			56	349	682	9,128	20,644	15,830	11,759	3,248	1,843	63,539
8			56	349	683	9,453	22,563	17,260	12,803	3,410	1,920	68,597
11			56	349	683	9,461	24,701	17,967	12,117	3,398	2,025	70,757
12			56	349	683	9,455	24,517	18,559	12,112	3,369	1,925	71,025
13			56	349	683	9,456	25,074	19,009	12,308	3,478	1,925	72,338
14			56	349	702	9,666	27,230	20,270	12,698	3,492	1,927	76,390
15			56	349	717	9,564	27,453	20,667	12,734	3,528	1,928	76,996
18	HOLIDAY											
19			56	349	734	9,694	29,079	21,160H	13,251H	3,524	1,900	79,747
20			56	374	888	11,661	29,081H	20,930	12,543	3,641	1,910	81,084
21			56	573	1,649	18,333	23,908	16,783	11,191	4,014H	2,034H	78,541
22			56	648	3,410	21,248	20,058	16,078	11,062	3,699	2,034	78,293
25			56	702	5,341	22,716	15,286L	16,055	10,921	3,389	1,410	75,876
26			56	703	5,213	25,167H	17,753	15,884	10,610	3,433	1,330	80,149
27			56	703	7,545	23,855	23,832	16,228	10,548L	3,440	1,315L	87,522
28			56	726H	18,833H	22,568	20,247	16,101	10,549	3,541	1,315	93,936H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 64.00

Feb	Open	High	Low	Close
1				6-62N
4				6-59N
5				7-05N
6				6-41N
7				6-31N
8				6-42N
11				6-14N
12				6-14N
13				6-22N
14				6-55N
15				6-08N
18	HOLIDAY			
19				6-16N
20				5-32N
21				5-04N
22				4-43N
25				4-44N
26				5-02N
27				4-17N
28	4-00	4-15H	4-00L	4-03

85Sep Strike 66.00

Feb	Open	High	Low	Close
1				5-25N
4				5-22N
5				5-34N
6				5-06N
7				4-60N
8				5-03N
11				4-44N
12				4-44N
13	4-42	4-47H	4-42	4-47
14				5-15N
15				4-37N
18	HOLIDAY			
19				4-44N
20				4-00N
21	3-42	3-42	3-35L	3-42
22				3-23N
25				3-22N
26				3-41N
27				2-62N
28				2-52N

85Sep Strike 68.00

Feb	Open	High	Low	Close
1				4-00N
4				3-61N
5				4-05N
6	4-02	4-02H	3-48	3-48
7	3-48	3-48	3-40	3-40
8	3-24	3-45	3-24	3-45
11	3-40	3-52	3-24	3-24
12	3-20	3-22	3-20	3-22
13	3-30	3-30	3-30	3-30
14				3-52N
15				3-17N
18	HOLIDAY			
19	3-15	3-24	3-15	3-24
20	3-02	3-02	2-50	2-50
21	2-32	2-32	2-27	2-32
22	2-29	2-29	2-15	2-17
25				2-15N
26	2-15	2-31	2-15	2-31
27	2-11	2-16	2-00	2-00
28	2-03	2-03	1-57L	1-57

85Sep Strike 70.00

Feb	Open		High	Low	Close
1	2-54		2-58	2-54	2-58
4					2-55N
5					2-59N
6	2-60		2-60H	2-40	2-40
7	2-48		2-48	2-31	2-31
8	2-39		2-39	2-25	2-39
11	2-38		2-43	2-22	2-22
12					2-22N
13	2-24		2-31	2-20	2-26
14					2-43N
15	2-39		2-39	2-15	2-15
18	HOLIDAY				
19	2-17		2-20	2-17	2-18
20	2-01		2-04	1-56	1-56
21	1-42		1-46	1-40	1-41
22	1-49		1-49	1-24	1-27
25	1-23		1-28	1-17	1-27
26	1-33	1-36	1-38	1-26	1-38
27	1-24		1-28	1-18	1-18
28	1-20		1-20	1-12L	1-14

85Sep Strike 72.00

Feb	Open		High	Low	Close	
1					2-01N	
4	1-56		2-02	1-56	1-60	
5	2-01		2-03H	1-63	1-63	
6	1-62		1-62	1-48	1-48	
7	1-54		1-56	1-45	1-45	
8	1-37		1-52	1-37	1-46	
11	1-44	1-48	1-50	1-32	1-32	
12	1-30		1-33	1-30	1-32	
13	1-36		1-36	1-32	1-33	
14	1-41		1-48	1-41	1-47	
15	1-44		1-44	1-28	1-28	
18	HOLIDAY					
19	1-27		1-31	1-27	1-30	
20	1-24		1-24	1-09	1-09	1-11
21	1-00		1-05	1-00	1-02	
22	0-62		0-62	0-54	0-58	
25	0-55		0-57	0-49	0-56	
26	0-60		0-62	0-52	0-62	
27	0-53		0-56	0-48	0-48	
28	0-49		0-51	0-45L	0-46	

85Sep Strike 74.00

Feb	Open	High	Low	Close
1	1-30	1-30H	1-20	1-20
4	1-16	1-21	1-16	1-20
5	1-22	1-24	1-20	1-21
6	1-17	1-17	1-09	1-09
7	1-10	1-10	1-06	1-06
8	1-04	1-12	1-04	1-08
11	1-03	1-03	0-62	0-62
12	0-58	0-62	0-58	0-62
13	1-00	1-01	0-62	0-62
14	1-00	1-10	1-00	1-06
15	1-06	1-06	0-55	0-55
18	HOLIDAY			
19	0-58	0-58	0-57	0-58
20	0-55	0-55	0-45	0-45
21	0-43	0-43	0-36	0-39
22	0-43	0-43	0-31	0-34
25	0-33	0-34	0-29	0-34
26	0-36	0-36	0-32	0-35
27	0-31	0-33	0-29	0-29
28	0-30	0-30	0-25L	0-26

85Sep Strike 76.00

Feb	Open	High	Low	Close	
1	0-60	0-60H	0-56	0-56	
4	0-56	0-56	0-56	0-56	
5	0-58	0-58	0-54	0-54	
6	0-52	0-54	0-47	0-47	
7	0-48	0-48	0-45	0-45	
8	0-40	0-47	0-40	0-43	
11	0-47	0-47	0-38	0-38	
12	0-36	0-38	0-36	0-38	
13	0-39	0-40	0-38	0-39	
14	0-40	0-44	0-40	0-43	
15	0-39	0-41	0-32	0-32	
18	HOLIDAY				
19	0-32	0-34	0-32	0-33	
20	0-30	0-30	0-26	0-26	
21	0-24	0-24	0-22	0-22	0-23
22	0-24	0-24	0-18	0-19	
25	0-21	0-21	0-18	0-20	
26	0-21	0-22	0-18	0-22	
27	0-18	0-19	0-16	0-16	
28	0-18	0-18	0-15L	0-15	

85Sep Strike 78.00

Feb	Open	High	Low	Close
1	0-38	0-38H	0-35	0-35
4	0-34	0-35	0-33	0-33
5	0-35	0-35	0-33	0-33
6	0-32	0-32	0-28	0-28
7	0-29	0-29	0-23	0-24
8	0-23	0-26	0-23	0-26
11	0-28	0-28	0-22	0-22
12				0-21N
13	0-22	0-22	0-21	0-22
14	0-23	0-24	0-23	0-24
15	0-22	0-22	0-19	0-19
18	HOLIDAY			
19	0-19	0-20	0-18	0-18
20	0-15	0-15	0-14	0-14
21	0-12	0-12	0-12	0-12
22	0-12	0-12	0-09	0-10
25	0-09	0-10	0-09	0-10
26	0-09	0-11	0-09	0-11
27	0-08	0-08	0-07L	0-07
28	0-07	0-07	0-07	0-07

85Sep Strike 80.00

Feb	Open	High	Low	Close	
1	0-21	0-21H	0-20	0-20	
4	0-19	0-19	0-18	0-18	0-19
5	0-18	0-19	0-18	0-19	
6	0-20	0-20	0-16	0-16	
7	0-15	0-15	0-15	0-15	
8	0-13	0-15	0-13	0-15	
11	0-14	0-14	0-12	0-12	
12	0-10	0-10	0-10	0-10	
13	0-11	0-11	0-11	0-11	
14	0-14	0-14	0-13	0-14	0-13
15	0-12	0-12	0-11	0-11	
18	HOLIDAY				
19	0-11	0-11	0-11	0-11	
20	0-09	0-09	0-07	0-07	
21	0-06	0-06	0-06	0-06	
22	0-06	0-06	0-04	0-05	
25	0-05	0-05	0-04	0-05	
26				0-05N	
27	0-C3	0-03	0-03L	0-C3	
28				0-03N	

H = high L = low A = asked B = bid N = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Feb	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1				20		592	3	40	21	676
4					62	117	2L	26	26	233
5					533	197	71	2	9	812
6			1L	1L	1,418	522	80		71	2,093
7			10	5	43L	2L	25	1L	1L	87L
8			5	56	643	220	481	54	25	1,484
11			4	6	459	120	403	8		1,000
12			1		108	88	20		1	218
13		2	5	84	337	127	11	69	60	695
14					638	45	46	100	150H	979
15				8	1,303	118	54	6	76	1,565
18	HOLIDAY									
19				11	560	157	449	362H	55	1,594
20			12	649	362	60	327		5	1,415
21		1L	5	909	2,379H	822	246			4,362
22			485	1,253	501	350	58	42	34	2,723
25				633	264	53	44	2	130	1,126
26			198	244	423	136	126	14		1,141
27		124H	50	1,762	1,031	906H	710H	10	21	4,614
28	11H		610H	2,589H	988	838	11			5,047H
TOTAL	11	127	1,386	8,230	12,052	5,470	3,167	736	685	31,864

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Feb	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1	100L	124H	22L	333L	1,707L	1,495L	1,057L	1,003	1,553L	7,394L
4	100	124	22	333	1,707	1,631	1,059	973L	1,579	7,528
5	100	124	22	333	2,106	1,735	1,078	973L	1,579	8,050
6	100	124	23	333	3,367	1,650	1,078	973	1,581	9,229
7	100	124	33	338	3,367	1,652	1,061	974	1,581	9,230
8	100	124	38	344	3,867	1,819	1,281	987	1,586	10,146
11	100	124	38	349	4,319	1,725	1,640	988	1,586	10,869
12	100	124	39	349	4,318	1,746	1,638	988	1,586	10,888
13	100	124	44	429	4,618	1,747	1,648	1,026	1,634	11,370
14	100	124	44	420	5,201	1,771	1,687	1,141	1,774	12,271
15	100	124	44	432	5,637	1,859	1,708	1,131	1,789	12,824
18	HOLIDAY									
19	100	124	41	442	6,172	1,951	1,932	1,399	1,750	13,911
20	100	124	51	1,087	6,153	1,962	1,753	1,399	1,752	14,381
21	100	124	54	1,197	6,630	2,443	1,679	1,399	1,752	15,378
22	100	124	512	1,786	6,333	2,656	1,862	1,404	1,752	16,329
25	100	124	512	1,889	6,564	2,667	1,683	1,406	1,837H	16,782
26	100	124	677	2,075	6,865	2,722	1,678	1,420	1,837	17,498
27	100	124	677	2,766	6,854	3,308	1,992	1,430H	1,837	19,088
28	101H	124	1,065H	4,861H	6,930H	3,507H	1,997H	1,430	1,837	21,852H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Dec Strike 66.00				85Dec Strike 68.00				85Dec Strike 70.00			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1												
4												
5												
6												
7												
8												
11												
12												
13												
14												
15												
18	HOLIDAY				HOLIDAY				HOLIDAY			
19												
20												
21												
22	3-07	3-22	3-07L	3-22								
25				3-23N								
26	3-19	3-42H	3-19	3-42					1-47	1-53H	1-47	1-53
27				2-62N					1-40	1-40	1-28	1-28
28				2-58N	2-10	2-10H	2-04L	2-04	1-29	1-29	1-25L	1-25

	85Dec Strike 72.00				85Dec Strike 74.00				85Dec Strike 76.00			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1												
4												
5												
6												
7												
8												
11												
12												
13												
14												
15												
18	HOLIDAY				HOLIDAY				HOLIDAY			
19	1-47	1-48H	1-47	1-48	1-13	1-13H	1-13	1-13				
20	1-32	1-32	1-26	1-26				0-60N	0-44	0-44H	0-39	0-39
21				1-13N	0-53	0-56	0-53	0-53	0-34	0-39	0-30	0-34
22	1-12	1-13	1-10	1-10	0-51	0-51	0-46	0-46	0-29	0-30	0-28	0-30
25				1-08N	0-41	0-45	0-41	0-45	0-30	0-30	0-28	0-30
26	1-11	1-15	1-11	1-15	0-49	0-52	0-49	0-52	0-28	0-33	0-28	0-33
27	1-05	1-08	0-59L	0-59	0-42	0-42	0-38	0-36	0-26	0-30	0-23	0-23
28	0-60	0-62	0-60	0-60	0-36	0-40	0-36L	0-38	0-25	0-25	0-22L	0-24

	85Dec Strike 78.00				85Dec Strike 80.00			
Feb	Open	High	Low	Close	Open	High	Low	Close
1								
4								
5								
6								
7								
8								
11								
12								
13								
14								
15								
18	HOLIDAY				HOLIDAY			
19								
20	0-30	0-30H	0-26	0-26	0-18	0-18H	0-16	0-16
21	0-19	0-21	0-19	0-21	0-12	0-12	0-12	0-12
22	0-19	0-19	0-16	0-18	0-12	0-12	0-11	0-11
25	0-18	0-18	0-16	0-16	0-11	0-11	[illegible]	0-11
26	0-20	0-20	0-20	0-20	0-11	0-12	0-11	0-12
27				0-16N				[illegible]
28	0-13	0-17	0-13L	0-15	0-12	0-12	0-08L	0-08

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Feb	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1									
4									
5									
6									
7									
8									
11									
12									
13									
14									
15									
18	**HOLIDAY**								
19				3	9				12**L**
20				4		45**H**	45	40**H**	134**H**
21					6	17	8	4	35
22	20**H**			69**H**	1**L**	14	14	4	122
25					11	7	57**H**	1**L**	76
26	10**L**		1**L**	2**L**	2	5	6	6	32
27			6	22		7			35
28		1**H**	29**H**	7	69**H**	4**L**	3**L**	1	114
TOTAL	30	1	36	107	98	99	133	56	560

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Feb	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1									
4									
5									
6									
7									
8									
11									
12									
13									
14									
15									
18	**HOLIDAY**								
19				3**L**	9**L**				12**L**
20				6	9	45**L**	35**L**	40**L**	135
21				6	15	62	43	44	170
22	20**L**			46	16	76	46	47	251
25	20			46	22	79	101	48	316
26	30**H**		1**L**	47	23	84	106**H**	52**H**	343
27	30		7	68	23	91	106	52	377
28	30	1**H**	31**H**	72**H**	82**H**	93**H**	106	52	467**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 58.00

Mar	Open		High	Low	Close	
1					10-18**N**	
4					9-48**N**	
5					10-14**N**	
6					9-52**N**	
7					9-44**N**	
8					10-54**N**	
11					10-58**N**	
12					10-48**N**	
13					10-18**N**	
14					10-18**N**	
15					10-06**N**	
18					9-34**N**	
19					9-58**N**	
20					10-26**N**	
21					10-44**N**	
22					10-24**N**	
25					10-42**N**	
26					11-18**N**	
27					10-50**N**	
28					11-00**N**	
29					11-42**N**	

85Jun Strike 60.00

Mar	Open		High	Low	Close	
1					8-18**N**	
4	8-00		8-00**H**	7-48**L**	7-48	
5					8-14**N**	
6					7-52**N**	
7					7-44**N**	
8					8-54**N**	
11					8-58**N**	
12					8-48**N**	
13					8-18**N**	
14					8-18**N**	
15					8-06**N**	
18					7-34**N**	
19					7-58**N**	
20					8-26**N**	
21					8-44**N**	
22					8-24**N**	
25					8-42**N**	
26					9-18**N**	
27					8-50**N**	
28					9-00**N**	
29					9-42**N**	

85Jun Strike 62.00

Mar	Open		High	Low	Close	
1						
4						
5						
6						
7						
8						
11	6-54		6-58**H**	6-54	6-58	
12					6-48**N**	
13					6-18**N**	
14	6-08		6-18	6-08**L**	6-18	
15					6-06**N**	
18					5-34**N**	
19					5-58**N**	
20					6-26**N**	
21					6-44**N**	
22					6-24**N**	
25					6-42**N**	
26					7-18**N**	
27	6-48		6-50	6-48	6-50	
28					7-00**N**	
29					7-42**N**	

85Jun Strike 64.00

Mar	Open		High	Low	Close	
1					4-25**N**	
4	4-00		4-07	4-00	4-00	
5	4-13		4-24	4-13	4-24	
6	4-10		4-10	4-00	4-00	
7	3-53		3-58	3-46**L**	3-58	
8					4-55**N**	
11	4-58		4-60	4-54	4-60	
12					4-52**N**	
13					4-22**N**	
14	4-09		4-26	4-08	4-26	
15	4-27		4-27	4-12	4-12	
18	4-02		4-02	3-46	3-46	
19	3-48		4-01	3-48	4-01	
20	4-26		4-30	4-20	4-30	
21	4-31		4-50	4-31	4-47	
22					4-27**N**	
25					4-44**N**	
26	4-61		5-18**H**	4-61	5-18	
27					4-51**N**	
28					5-00**N**	
29					5-42**N**	

85Jun Strike 66.00

Mar	Open		High	Low	Close	
1	2-25		3-00	2-25	2-60	
4	2-56		3-02	2-28	2-33	
5	2-52		2-55	2-42	2-54	
6	2-60		3-00	2-30	2-32	
7	2-20		2-27	2-13**L**	2-27	
8	3-08		3-15	3-06	3-15	
11	3-16		3-17	3-07	3-17	
12	3-01		3-06	3-01	3-06	
13					2-46**N**	
14	2-35		2-52	2-34	2-52	
15					2-39**N**	
18	2-43		2-43	2-14	2-14	2-16
19	2-19		2-29	2-14	2-29	
20	2-50		2-55	2-39	2-55	
21	2-58		3-07	2-48	3-05	
22	2-51		2-51	2-49	2-51	
25	2-41		3-02	2-40	3-02	
26	3-09		3-36	3-06	3-35	3-36
27	3-08		3-15	3-00	3-05	
28	2-62		3-28	2-62	3-16	
29	3-24		3-51**H**	3-24	3-47	

85Jun Strike 68.00

Mar	Open		High	Low	Close	
1	1-22	1-19	1-48	1-18	1-45	1-42
4	1-50	1-48	1-51	1-22	1-24	1-26
5	1-34	1-35	1-44	1-30	1-40	
6	1-45	1-47	1-50	1-22	1-25	1-24
7	1-12	1-14	1-20	1-07	1-15	1-19
8	1-36	1-41	1-57	1-36	1-56	1-57
11	1-58		1-62	1-48	1-58	
12	1-44		1-51	1-40	1-51	
13	1-34		1-37	1-28	1-32	
14	1-24	1-23	1-36	1-21	1-34	1-35
15	1-37	1-38	1-45	1-26	1-26	
18	1-33		1-33	1-05	1-06	1-08
19	1-02	1-03	1-18	1-01**L**	1-18	
20	1-37	1-36	1-37	1-22	1-35	
21	1-38	1-34	1-49	1-26	1-43	
22	1-36		1-37	1-27	1-28	
25	1-23		1-40	1-22	1-38	1-39
26	1-45		1-63	1-40	1-63	
27	1-46	1-40	1-53	1-36	1-43	
28	1-32		1-59	1-32	1-51	1-50
29	1-56		2-14**H**	1-51	2-13	2-10

85Jun Strike 70.00

Mar	Open		High	Low	Close	
1	0-42	0-44	0-58	0-41	0-55	0-57
4	0-53		0-60	0-42	0-44	
5	0-49	0-50	0-53	0-47	0-52	
6	0-56		0-58	0-40	0-40	
7	0-35	0-36	0-39	0-33	0-36	
8	0-46	0-51	0-58	0-46	0-57	0-58
11	0-62		0-62	0-52	0-57	0-58
12	0-49	0-50	0-56	0-48	0-55	0-54
13	0-46	0-43	0-47	0-41	0-45	0-44
14	0-41	0-40	0-48	0-39	0-46	0-45
15	0-49		0-52	0-38	0-39	0-38
18	0-42		0-43	0-30	0-30	0-31
19	0-29	0-27	0-37	0-27**L**	0-36	0-37
20	0-44	0-45	0-47	0-38	0-47	0-45
21	0-46		0-53	0-41	0-50	0-51
22	0-48	0-45	0-48	0-40	0-40	0-41
25	0-39		0-47	0-38	0-46	
26	0-52	0-51	0-60	0-47	0-59	0-60
27	0-49	0-47	0-54	0-45	0-47	0-48
28	0-43	0-40	0-59	0-40	0-51	0-52
29	0-57	0-56	1-03**H**	0-51	1-02	1-00

85Jun Strike 72.00

Mar	Open		High	Low	Close	
1	0-20	0-18	0-28	0-18	0-27	0-26
4	0-27		0-28	0-18	0-20	
5	0-22		0-24	0-21	0-22	0-23
6	0-26		0-27	0-16	0-17	
7	0-15		0-17	0-13	0-15	0-16
8	0-20	0-22	0-26	0-20	0-26	0-25
11	0-29		0-29**H**	0-21	0-24	
12	0-21		0-23	0-19	0-22	0-23
13	0-18		0-19	0-16	0-18	
14	0-18	0-16	0-20	0-15	0-20	
15	0-20		0-23	0-15	0-15	0-16
18	0-16		0-17	0-11	0-12	
19	0-11		0-14	0-10**L**	0-14	
20	0-18		0-19	0-15	0-19	0-18
21	0-17	0-19	0-23	0-16	0-20	0-21
22	0-19		0-19	0-16	0-17	0-16
25	0-16	0-15	0-19	0-14	0-19	
26	0-20		0-25	0-18	0-24	0-25
27	0-20	0-18	0-21	0-17	0-19	
28	0-16		0-23	0-16	0-19	0-20
29	0-23	0-22	0-25	0-19	0-24	0-25

85Jun Strike 74.00

Mar	Open		High	Low	Close	
1	0-08	0-09	0-12	0-08	0-11	
4	0-10		0-13**H**	0-08	0-09	
5	0-11		0-11	0-09	0-10	
6	0-11		0-11	0-07	0-08	
7	0-06		0-08	0-05	0-07	0-08
8	0-08	0-09	0-11	0-08	0-11	
11	0-12		0-12	0-08	0-10	
12	0-08		0-09	0-07	0-09	
13	0-06		0-07	0-06	0-07	
14	0-06		0-08	0-06	0-07	0-08
15	0-08		0-09	0-06	0-06	
18	0-06		0-06	0-04	0-04	
19	0-04		0-05	0-03**L**	0-05	
20	0-07		0-08	0-05	0-07	0-08
21	0-08		0-09	0-05	0-08	
22	0-07		0-07	0-05	0-06	
25	0-05		0-07	0-05	0-06	0-07
26	0-07		0-10	0-06	0-10	0-09
27	0-08		0-08	0-06	0-06	
28	0-06		0-08	0-06	0-06	
29	0-07		0-08	0-07	0-07	0-08

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Jun Strike 76.00					85Jun Strike 78.00				85Jun Strike 80.00			
Mar	Open	High	Low	Close		Open	High	Low	Close	Open	High	Low	Close
1	0-04	0-05**H**	0-04	0-04		0-01	0-01	0-01**L**	0-01				0-01**N**
4	0-04	0-05	0-03	0-03					0-01**N**				0-01**N**
5	0-04	0-05	0-03	0-03		0-01	0-01	0-01	0-01	0-01	0-01**H**	0-01**L**	0-01
6	0-04	0-05	0-02	0-02		0-01	0-01	0-01	0-01				0-01**N**
7	0-03	0-03	0-02	0-02		0-01	0-01	0-01	0-01				0-01**N**
8	0-03	0-03	0-03	0-03					0-01**N**				0-01**N**
11	0-04	0-04	0-03	0-03		0-02	0-02**H**	0-01	0-01				0-01**N**
12	0-03	0-03	0-02	0-03	0-02				0-01**N**				0-01**N**
13	0-03	0-03	0-02	0-02					0-01**N**				0-01**N**
14	0-02	0-03	0-02	0-02		0-01	0-01	0-01	0-01				0-01**N**
15	0-03	0-03	0-01**L**	0-02		0-01	0-01	0-01	0-01				0-01**N**
18	0-02	0-02	0-01	0-01	0-02				0-01**N**				0-01**N**
19	0-02	0-02	0-01	0-01					0-01**N**				0-01**N**
20	0-02	0-03	0-01	0-02					0-01**N**				0-01**N**
21	0-03	0-03	0-02	0-02		0-01	0-01	0-01	0-01				0-01**N**
22	0-02	0-02	0-01	0-01					0-01**N**				0-01**N**
25	0-02	0-02	0-01	0-01					0-01**N**				0-01**N**
26	0-02	0-03	0-02	0-03	0-02	0-01	0-01	0-01	0-01				0-01**N**
27	0-02	0-02	0-01	0-01		0-01	0-01	0-01	0-01				0-01**N**
28	0-02	0-02	0-01	0-01					0-01**N**				0-01**N**
29	0-02	0-03	0-02	0-02					0-01**N**				0-01**N**

US BONDS CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85JUN

Mar	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1					61	5,472**H**	9,156	3,706	3,043**H**	290	71		21,799
4		2**H**		150	388	4,434	4,255	3,817	755	377			14,178
5				35	988**H**	2,858	5,096	1,816**L**	701	456	62	50**H**	12,062
6				2	317	4,487	7,123	4,248	954	786	21		17,938
7				351**H**	498	5,263	5,676	3,193	1,813	77	113		16,984
8				14	134	2,840	5,864	4,096	2,205	60			15,213
11			50**H**	3	58	2,471	5,458	2,215	617	192	135		11,199
12				250	1**L**	640**L**	5,408	2,411	653	520			9,883
13						2,832	4,335	5,000	312	22			12,501
14			50	265	112	2,012	4,668	7,715**H**	822	928**H**	100	4**L**	16,676
15				1**L**		1,043	4,986	4,227	852	194	4**L**		11,307
18				29	687	4,351	4,923	6,489	576	214			17,269
19				35	237	4,677	6,186	2,796	887	13**L**			14,831
20				30	117	2,576	6,459	3,171	670	59			13,082
21				6	492	3,360	8,762	4,897	967	108	198**H**		18,790
22					5	1,083	2,400	2,090	535	14			6,127**L**
25				250	273	865	1,914**L**	2,187	1,056	266			6,811
26				294	699	4,616	9,528	3,149	1,458	512	50		20,306
27	2**H**		50		150	2,333	7,029	2,595	724	63	50		12,996
28					196	2,172	5,898	2,864	156**L**	37			11,323
29					32	5,057	15,564**H**	4,176	717	129			25,675**H**
TOTAL	2	2	150	1,715	5,445	65,442	130,688	76,858	20,473	5,317	804	54	306,950

US BONDS CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85JUN

Mar	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1				56**L**	721**L**	20,263**L**	18,740	20,364	15,440**H**	10,584**H**	3,541**H**	1,315**H**	91,024**L**
4		1**H**		206	768	22,317	18,729**L**	20,854	14,953	10,419	3,541	1,315	93,103
5		1		207	989	21,605	19,262	20,999	14,796	10,498	3,277	1,306**L**	92,940
6		1		209	1,074	23,649	19,017	19,583**L**	14,555	10,291	3,277	1,306	92,962
7		1		533	941	25,593	19,228	20,294	14,004	10,288	3,321	1,306	95,509
8		1		547	905	26,014	21,640	20,421	13,501	10,276	3,271	1,306	97,882
11		1	50**L**	549	871	27,062	22,365	20,546	13,516	10,273	3,195	1,306	99,734
12		1	50	549	848	26,962	23,444	20,971	13,408	10,075	3,195	1,306	100,809
13			50	549	848	27,521	21,294	22,624	13,423	10,104	3,195	1,306	100,914
14			100**H**	813	952	27,205	20,795	25,435	13,363**L**	10,086	3,095	1,306	103,150
15			100	813	952	27,370	21,994	25,536**H**	13,568	10,057	3,095	1,306	104,791
18			100	842	1,336	26,981	20,986	23,895	13,539	10,016	3,095	1,306	102,096
19			100	877	1,392	27,905	20,981	22,716	13,521	10,011	3,095	1,306	101,904
20			100	907	1,369	28,274	21,403	22,299	13,413	10,003	3,095	1,306	102,169
21			100	912	1,567	29,589**H**	21,938	22,625	13,624	10,018	3,106	1,306	104,785
22			100	912	1,559	29,476	22,291	22,302	13,488	10,018	3,106	1,306	104,558
25			100	1,162**H**	1,737	29,242	22,523	22,313	14,013	10,052	3,106	1,306	105,554
26			100	916	2,234**H**	27,377	26,764	22,533	14,471	9,998	3,074**L**	1,306	108,773
27			100	876	2,094	27,805	26,368	23,496	14,683	10,001	3,124	1,306	109,853
28			94	876	2,143	27,408	27,531	23,325	14,702	9,984	3,124	1,306	110,493
29			88	876	2,151	25,997	32,495**H**	23,362	14,995	9,940**L**	3,124	1,306	114,334**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 62.00

Mar	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18	5-42	5-42	5-08L	5-08
19				5-31N
20				5-55N
21				6-04N
22				5-46N
25				6-02N
26	6-13	6-36H	6-13	6-36
27				6-05N
28				6-15N
29				6-52N

85Sep Strike 64.00

Mar	Open	High	Low	Close
1	3-54	4-25	3-54L	4-25
4				4-01N
5	4-14	4-19	4-14	4-19
6				4-00N
7				3-58N
8				4-46N
11	4-56	4-56H	4-40	4-48
12				4-38N
13				4-15N
14				4-17N
15	4-17	4-17	4-08	4-08
18				3-42N
19				3-62N
20				4-18N
21				4-30N
22				4-[illegible]1N
25				4-28N
26				4-58N
27				4-29N
28				4-39N
29				5-04N

85Sep Strike 66.00

Mar	Open	High	Low	Close
1	2-59	3-07	2-59	3-07
4				2-52N
5	3-02	3-04	3-00	3-04
6				2-51N
7				2-46N
8				3-22N
11				3-24N
12				3-16N
13				2-59N
14				2-62N
15				2-55N
18				2-32N
19	2-38	2-45	2-33L	2-45
20	2-58	2-62	2-50	2-62
21	3-00	3-08	2-57	3-08
22	2-62	3-00	2-56	2-56
25	2-56	3-05	2-54	3-05
26	3-07	3-30H	3-07	3-30
27	3-12	3-15	3-07	3-07
28	3-19	3-19	3-13	3-13
29				3-39N

85Sep Strike 68.00

Mar	Open		High	Low	Close	
1	1-61		2-06	1-57	2-05	
4	2-02		2-08	1-49	1-54	
5	2-03		2-05	1-60	2-02	
6	2-08		2-09	1-54	1-55	
7	1-50		1-50	1-43	1-47	1-50
8	2-06		2-15	2-05	2-14	
11	2-13		2-14	2-08	2-14	
12	2-03		2-10	2-02	2-10	2-09
13	1-62		2-00	1-60	1-60	
14	1-55	1-54	1-61	1-50	1-61	
15	2-08		2-08	1-54	1-58	1-54
18	1-50		1-50	1-38	1-39	
19	1-36		1-50	1-36L	1-50	
20	1-62		2-00	1-53	1-63	
21	1-59		2-05	1-55	2-03	
22	1-62		1-62	1-56	1-56	
25	1-55		2-01	1-53	2-00	
26	2-03		2-20	2-02	2-20	
27	2-02		2-09	2-00	2-03	
28	1-58		2-10	1-58	2-08	
29	2-11		2-30H	2-11	2-29	

85Sep Strike 70.00

Mar	Open	High	Low	Close	
1	1-09	1-26	1-08	1-24	
4	1-22	1-26	1-08	1-11	
5	1-16	1-22	1-12	1-21	
6	1-24	1-25	1-10	1-10	
7	1-07	1-07	1-00	1-04	1-06
8	1-20	1-29	1-17	1-28	
11	1-31	1-31	1-23	1-27	
12	1-20	1-25	1-18	1-23	
13	1-13	1-15	1-10	1-12	
14	1-07	1-14	1-07	1-14	
15	1-22	1-22	1-09	1-09	
18	1-12	1-12	0-61	0-62	0-61
19	0-59	1-07	0-59L	1-07	
20	1-14	1-16	1-07	1-16	
21	1-20	1-23	1-10	1-18	
22	1-17	1-17	1-10	1-11	
25	1-10	1-16	1-08	1-16	
26	1-19	1-31	1-15	1-30	
27	1-19	1-21	1-15	1-18	
28	1-14	1-24	1-10	1-22	
29	1-24	1-36H	1-23	1-34	

85Sep Strike 72.00

Mar	Open		High	Low	Close	
1	0-43		0-51	0-43	0-51	
4	0-52		0-52	0-43	0-44	
5	0-47		0-52	0-45	0-51	
6	0-53		0-56	0-43	0-44	
7	0-42		0-44	0-37	0-41	0-43
8	0-49		0-56	0-49	0-56	
11	0-58		0-58H	0-49	0-55	
12	0-51		0-52	0-49	0-52	
13	0-47		0-47	0-45	0-45	
14	0-41		0-47	0-41	0-47	
15	0-50		0-50	0-43	0-43	
18	0-45		0-45	0-34	0-36	
19	0-34		0-39	0-33L	0-39	
20	0-45		0-46	0-41	0-46	
21	0-48		0-51	0-42	0-48	
22	0-47		0-47	0-42	0-42	
25	0-42		0-46	0-42	0-46	
26	0-50		0-55	0-46	0-55	
27	0-47		0-51	0-46	0-47	
28	0-44		0-53	0-44	0-48	
29	0-53	0-52	0-58	0-50	0-56	

85Sep Strike 74.00

Mar	Open	High	Low	Close	
1	0-24	0-29	0-24	0-29	
4	0-33	0-33H	0-25	0-26	
5	0-30	0-30	0-28	0-29	
6	0-30	0-30	0-26	0-26	
7	0-23	0-25	0-22	0-23	0-25
8	0-31	0-32	0-28	0-32	
11	0-32	0-32	0-31	0-32	
12	0-29	0-30	0-29	0-30	
13	0-26	0-26	0-26	0-26	
14	0-23	0-27	0-23	0-27	
15	0-26	0-27	0-25	0-25	
18	0-22	0-22	0-20	0-20	
19	0-18	0-21	0-18L	0-21	
20	0-24	0-26	0-23	0-25	
21	0-27	0-27	0-24	0-25	
22	0-27	0-27	0-23	0-23	
25	0-23	0-26	0-23	0-26	
26	0-28	0-30	0-26	0-30	
27	0-25	0-28	0-25	0-25	
28	0-24	0-30	0-24	0-27	
29	0-29	0-33	0-28	0-33	

85Sep Strike 76.00

Mar	Open	High	Low	Close	
1	0-14	0-17	0-14	0-17	0-16
4	0-17	0-18H	0-14	0-14	
5	0-16	0-18	0-16	0-17	
6	0-18	0-18	0-14	0-14	
7	0-13	0-14	0-13	0-13	0-14
8	0-17	0-18	0-16	0-18	
11	0-18	0-18	0-17	0-18	
12	0-17	0-17	0-15	0-17	
13	0-14	0-15	0-14	0-15	
14	0-13	0-15	0-13	0-15	
15	0-17	0-17	0-13	0-13	
18	0-12	0-12	0-10L	0-10	
19	0-10	0-11	0-10	0-11	
20	0-12	0-14	0-12	0-14	
21	0-14	0-15	0-13	0-14	
22	0-14	0-14	0-13	0-13	
25	0-13	0-14	0-13	0-14	
26	0-16	0-17	0-16	0-17	
27	0-14	0-14	0-14	0-14	
28	0-13	0-16	0-13	0-15	
29	0-15	0-17	0-15	0-17	

85Sep Strike 78.00

Mar	Open	High	Low	Close	
1	0-06	0-07	0-06L	0-07	
4	0-09	0-09	0-06	0-07	
5	0-09	0-09	0-08	0-09	
6	0-10	0-10H	0-07	0-07	
7	0-07	0-08	0-07	0-08	0-07
8	0-09	0-10	0-09	0-09	
11	0-09	0-09	0-09	0-09	
12				0-09N	
13				0-07N	
14	0-07	0-07	0-07	0-07	
15	0-08	0-08	0-07	0-07	
18				0-05N	
19				0-06N	
20	0-08	0-08	0-07	0-07	
21	0-07	0-07	0-07	0-07	
22				0-06N	
25	0-06	0-07	0-06	0-07	
26	0-09	0-09	0-08	0-08	
27				0-07N	
28	0-08	0-08	0-08	0-08	
29	0-09	0-10	0-09	0-09	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 80.00

Mar	Open	High	Low	Close	
1	0-03	0-04	0-03**L**	0-04	
4	0-03	0-03	0-03	0-03	
5				0-04**N**	
6	0-03	0-03	0-03	0-03	
7				0-03**N**	
8	0-06	0-06**H**	0-05	0-06	0-05
11	0-06	0-06	0-05	0-05	
12	0-05	0-05	0-05	0-05	
13				0-04**N**	
14				0-04**N**	
15				0-04**N**	
18				0-03**N**	
19				0-04**N**	
20				0-04**N**	
21				0-04**N**	
22				0-03**N**	
25				0-03**N**	
26				0-04**N**	
27				0-04**N**	
28	0-04	0-04	0-04	0-04	
29				0-04**N**	

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Mar	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1		1**H**	1**L**	59**L**	187**L**	624	1,009	87	26	49	2,043
4				755	414	333	148	137	29	1**L**	1,817
5		1	125	1,111	1,267**H**	179	430	44	28		3,185
6				900	1,029	611	366	141	5		3,052
7				1,066	821	1,655	1,011**H**	100	181**H**		4,834**H**
8				628	920	981	637	15	17	13	3,211
11		1		371	224	574	2	71	40	21	1,304
12			100	449	526	49**L**	113	215	10	27	1,489
13			2	814	916	106	1**L**	109			1,948
14				166	373	133	59	52	50		833**L**
15		1		1,238	565	241	745	814**H**	5		3,609
18	100**H**			227	750	180	365	36			1,658
19			226	1,769**H**	857	387	180	436			3,855
20			200	464	436	421	305	4	2**L**		1,832
21			1,400**H**	391	898	695	281	452	12		4,129
22	100		54	81	342	1,659	184	69			2,489
25			103	1,056	287	277	243	79	51		2,096
26	2**L**		225	513	560	2,030**H**	190	301	51		3,872
27			200	507	934	1,708	220	2			3,571
28			50	322	940	476	436	1**L**	100	111**H**	2,436
29				1,373	947	965	263	87	11		3,646
TOTAL	202	4	2,686	14,260	14,193	14,284	7,188	3,252	618	222	56,909

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Mar	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1		102**L**	125	1,098**L**	4,989**L**	7,072**L**	3,911	1,983**L**	1,408	1,837**H**	22,525**L**
4		102	125	1,599	5,208	7,290	3,833	1,999	1,409	1,837	23,402
5		103**H**	124	2,559	5,967	7,416	3,953	2,028	1,399	1,837	25,386
6		103	124	2,822	6,010	7,562	3,786	2,107	1,394	1,837	25,745
7		103	124	3,285	6,006	8,532	3,663**L**	2,082	1,361	1,837	26,993
8		103	124	3,811	6,598	9,391	3,760	2,082	1,368	1,837	29,074
11		103	124	3,935	6,743	9,869	3,761	2,083	1,378	1,823	29,819
12		103	124	4,105	7,167	9,885	3,787	2,156	1,388	1,797	30,512
13		103	122**L**	4,302	6,874	9,832	3,782	2,169	1,388	1,797	30,369
14		103	122	4,227	6,887	9,828	3,837	2,188	1,338**L**	1,797	30,327
15		103	122	4,436	7,181	9,916	3,895	2,554	1,343	1,797	31,347
18	100**L**	103	122	4,637	7,481	9,864	4,151	2,556	1,343	1,797	32,154
19	100	103	347	5,692	7,546	9,759	4,021	2,344	1,343	1,797	33,052
20	100	103	477	5,847	7,462	9,539	4,072	2,345	1,342	1,797	33,084
21	100	103	1,289	6,221	8,069	10,130**H**	4,093	2,695	1,354	1,797	35,851
22	100	103	1,290	6,289	8,050	8,606	4,091	2,740	1,354	1,797	34,420
25	100	103	1,289	6,683	8,335	8,569	3,998	2,793	1,404	1,797	35,071
26	102**H**	103	1,300**H**	7,082	8,446	9,513	4,043	2,993	1,454	1,797	36,833
27	102	103	1,275	7,546	8,804	9,433	4,089	2,995**H**	1,454	1,797	37,598
28	102	103	1,275	7,816	9,112**H**	9,296	4,275	2,982	1,454	1,774**L**	38,189
29	102	103	1,275	7,984**H**	8,836	9,451	4,456**H**	2,984	1,465**H**	1,774	38,430**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 66.00

Mar	Open	High	Low	Close
1				3-10**N**
4				2-57**N**
5	3-07	3-12	3-07	3-10
6				2-55**N**
7	2-47	2-52	2-47	2-52
8	3-22	3-24**H**	3-22	3-24
11				3-25**N**
12				3-22**N**
13				3-01**N**
14				3-03**N**
15				2-61**N**
18	2-50	2-50	2-37**L**	2-40
19	2-44	2-52	2-44	2-52
20	3-02	3-06	3-02	3-06
21				3-13**N**
22				2-63**N**
25				3-07**N**
26				3-30**N**
27				3-11**N**
28	3-13	3-15	3-13	3-15
29				3-35**N**

85Dec Strike 68.00

Mar	Open	High	Low	Close
1				2-17**N**
4	2-17	2-17	2-03	2-03
5				2-17**N**
6				2-00**N**
7	1-61	1-62	1-57	1-62
8				2-27**N**
11	2-32	2-32	2-28	2-28
12				2-25**N**
13	2-15	2-15	2-03	2-08
14	2-06	2-09	2-06	2-09
15				2-04**N**
18	2-04	2-04	1-53**L**	1-53
19				2-00**N**
20	2-05	2-12	2-05	2-12
21	2-07	2-17	2-07	2-17
22	2-05	2-06	2-04	2-06
25	2-00	2-14	2-00	2-14
26				2-32**N**
27	2-19	2-19	2-15	2-15
28				2-20**N**
29	2-23	2-36**H**	2-23	2-36

85Dec Strike 70.00

Mar	Open		High	Low	Close
1	1-28		1-36	1-28	1-36
4	1-26		1-26	1-25	1-25
5	1-26		1-37	1-26	1-37
6					1-23**N**
7	1-21		1-24	1-21	1-22
8	1-40		1-44	1-40	1-44
11	1-40		1-43	1-36	1-43
12	1-38		1-41	1-38	1-41
13	1-30		1-30	1-29	1-30
14	1-24	1-25	1-31	1-24	1-31
15	1-32		1-32	1-25	1-25
18	1-25		1-25	1-15**L**	1-15
19					1-23**N**
20	1-29		1-32	1-26	1-32
21					1-36**N**
22	1-31		1-31	1-26	1-26
25	1-25		1-32	1-25	1-32
26	1-34		1-46	1-34	1-46
27	1-33		1-36	1-31	1-34
28	1-27		1-37	1-27	1-37
29	1-42		1-49**H**	1-42	1-49

85Dec Strike 72.00

Mar	Open	High	Low	Close	
1	0-60	1-02	0-60	1-02	
4	1-04	1-06	0-59	0-59	
5	1-01	1-04	0-63	1-04	
6	1-03	1-03	0-58	0-58	
7	0-54	0-56	0-54	0-56	
8	1-06	1-08	1-05	1-05	1-06
11	1-08	1-08	1-08	1-08	
12	1-05	1-06	1-05	1-06	
13	0-60	0-63	0-60	0-61	
14	0-55	0-62	0-55	0-62	
15	0-62	0-62	0-58	0-58	
18	0-56	0-56	0-51	0-51	
19	0-57	0-57	0-50**L**	0-56	
20	1-00	1-00	0-59	0-61	
21	1-00	1-00	0-58	1-00	
22	0-58	0-58	0-57	0-58	
25	0-57	0-62	0-56	0-62	
26	0-62	1-08	0-61	1-08	
27				1-00**N**	
28	1-02	1-02	1-02	1-02	
29	1-04	1-12**H**	1-03	1-12	

85Dec Strike 74.00

Mar	Open	High	Low	Close	
1	0-36	0-42	0-36	0-42	
4	0-44	0-44	0-38	0-38	
5	0-40	0-44	0-40	0-44	
6				0-38**N**	
7	0-35	0-38	0-31**L**	0-37	
8	0-44	0-48**H**	0-44	0-48	0-47
11				0-48**N**	
12	0-42	0-47	0-42	0-47	
13	0-40	0-40	0-40	0-40	
14	0-35	0-41	0-35	0-41	
15				0-38**N**	
18	0-33	0-34	0-31	0-31	
19	0-36	0-36	0-33	0-36	
20	0-42	0-42	0-37	0-39	
21	0-39	0-41	0-39	0-41	
22	0-36	0-37	0-36	0-37	
25	0-41	0-41	0-41	0-41	
26				0-46**N**	
27	0-41	0-41	0-39	0-39	
28	0-39	0-41	0-39	0-40	
29	0-44	0-47	0-44	0-47	

85Dec Strike 76.00

Mar	Open		High	Low	Close
1	0-24		0-28	0-24	0-27
4	0-22		0-24	0-22	0-24
5	0-28		0-28	0-27	0-27
6					0-23**N**
7	0-20	0-23	0-24	0-20**L**	0-22
8	0-31		0-31**H**	0-29	0-29
11					0-30**N**
12					0-28**N**
13	0-26		0-26	0-26	0-26
14					0-26**N**
15					0-24**N**
18	0-26		0-26	0-22	0-22
19	0-24		0-24	0-22	0-22
20	0-27		0-27	0-24	0-24
21					0-26**N**
22	0-23		0-23	0-23	0-23
25	0-23		0-25	0-23	0-25
26	0-25		0-29	0-25	0-29
27	0-26		0-27	0-25	0-25
28					0-25**N**
29	0-27		0-30	0-27	0-29

85Dec Strike 78.00

Mar	Open	High	Low	Close	
1	0-15	0-18	0-15	0-17	
4	0-15	0-15	0-13	0-14	
5	0-15	0-17	0-15	0-17	
6	0-14	0-15	0-14	0-15	
7				0-14**N**	
8	0-19	0-19**H**	0-18	0-19	0-18
11				0-19**N**	
12				0-17**N**	
13	0-16	0-16	0-16	0-16	
14				0-16**N**	
15				0-15**N**	
18	0-16	0-16	0-12**L**	0-12	
19				0-13**N**	
20				0-14**N**	
21	0-17	0-17	0-15	0-15	
22	0-14	0-14	0-14	0-14	
25	0-15	0-17	0-15	0-17	
26				0-18**N**	
27	0-17	0-17	0-15	0-15	
28	0-14	0-15	0-14	0-15	
29	0-17	0-17	0-17	0-17	

85Dec Strike 80.00

Mar	Open	High	Low	Close
1	0-08	0-12**H**	0-08	0-09
4				0-08**N**
5				0-10**N**
6				0-10**N**
7				0-09**N**
8				0-10**N**
11				0-10**N**
12				0-10**N**
13				0-08**N**
14				0-08**N**
15				0-08**N**
18	0-11	0-11	0-08	0-08
19				0-08**N**
20				0-08**N**
21	0-10	0-10	0-08	0-08
22	0-09	0-09	0-07**L**	0-07
25				0-08**N**
26				0-10**N**
27	0-09	0-10	0-09	0-09
28	0-09	0-09	0-09	0-09
29				0-10**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Mar	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1		90	12	49	30	9	7	9	206
4		11	10	22	18	1L	18		80
5	5		225H	5	1L		11		247
6				17	3	5	1L		26
7	2	6	2L	74	61	38			183
8	4		11	23	2	21	2		63
11	1L	1L	58	1L		10			71
12			2	1	1				4L
13		3	11	15	3	1	2		35
14		1	58	23	24				106
15			9	652					661
18	7	203H	7	127	16	8	16	2	386
19	37H			245	27	13			322
20	1	1	3	167	4	1			177
21		1		330	11		25H	10	377
22		120	5	1,228	1	4	1	1L	1,360
25		36	20	170	1	2	4		233
26			3	374		27			404
27		1	37	25	472H	68H	7	7	617
28	1		40	20	405		3	40H	509
29		13	5	1,476H	5	16	7		1,522H
TOTAL	58	487	518	5,044	1,085	224	104	69	7,589

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Mar	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1	30L	91L	37L	98L	98L	95L	105L	56	610L
4	30	101	47	99	115	96	121	56	665
5	33	101	258	100	116	96	127	56	887
6	33	101	258	103	118	101	128	56	898
7	33	103	258	166	157	99	128	56	1,000
8	37	103	264	185	157	114	128	56	1,044
11	38	103	284H	186	157	121	128	56	1,073
12	38	103	261	172	158	121	128	54L	1,035
13	38	105	261	164	157	120	127	54	1,026
14	38	105	261	185	155	119	127	54	1,044
15	38	105	262	805	155	119	127	54	1,665
18	41	300	262	912	168	127	125	54	1,989
19	78H	300	262	1,112	175	138	125	54	2,244
20	43	300	263	1,250	169	128	125	54	2,332
21	43	300	263	1,540	178	128	150	61	2,663
22	43	420	263	2,709	177	130	149	60	3,951
25	43	445	243	2,849	177	130	152	60	4,099
26	43	445	244	3,169	177	157	152	60	4,447
27	43	445	253	3,194	595	163	158	65	4,916
28	43	445	253	3,214	975	163	159	100H	5,352
29	43	448H	258	4,639H	980H	174H	161H	100	6,803H

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 58.00

Apr	Open	High	Low	Close
1				11-34**N**
2				11-22**N**
3				11-20**N**
4				11-02**N**
5	**HOLIDAY**			
8				10-58**N**
9				11-34**N**
10				12-10**N**
11				12-54**N**
12				12-50**N**
15				13-00**N**
16				13-44**N**
17				13-24**N**
18				14-14**N**
19				14-00**N**
22				14-14**N**
23				13-26**N**
24				13-16**N**
25				12-52**N**
26				13-00**N**
29				12-24**N**
30				12-48**N**

85Jun Strike 60.00

Apr	Open	High	Low	Close
1				9-34**N**
2				9-22**N**
3				9-20**N**
4				9-02**N**
5	**HOLIDAY**			
8				8-58**N**
9				9-34**N**
10				10-10**N**
11				10-54**N**
12				10-50**N**
15				11-00**N**
16				11-44**N**
17				11-24**N**
18				12-14**N**
19				12-00**N**
22				12-14**N**
23				11-26**N**
24				11-16**N**
25				10-52**N**
26				11-00**N**
29				10-24**N**
30				10-48**N**

85Jun Strike 62.00

Apr	Open	High	Low	Close
1				7-34**N**
2				7-22**N**
3				7-20**N**
4				7-02**N**
5	**HOLIDAY**			
8				6-58**N**
9				7-34**N**
10				8-10**N**
11				8-54**N**
12				8-50**N**
15				9-00**N**
16				9-44**N**
17				9-24**N**
18				10-14**N**
19				10-00**N**
22				10-14**N**
23				9-26**N**
24				9-16**N**
25				8-52**N**
26				9-00**N**
29				8-24**N**
30				8-48**N**

85Jun Strike 64.00

Apr	Open	High	Low	Close
1	5-43	5-43	5-34**L**	5-34
2				5-22**N**
3				5-20**N**
4				5-02**N**
5	**HOLIDAY**			
8				4-58**N**
9				5-34**N**
10				6-10**N**
11				6-54**N**
12	6-52	6-52	6-49	6-49
15				7-00**N**
16	7-24	7-44	7-24	7-44
17	7-28	7-36	7-15	7-24
18	8-17	8-19**H**	8-10	8-14
19	8-00	8-00	8-00	8-00
22				8-14**N**
23				7-26**N**
24				7-16**N**
25				6-52**N**
26				7-00**N**
29				6-24**N**
30				6-48**N**

85Jun Strike 66.00

Apr	Open		High	Low	Close
1	3-40		3-55	3-40	3-43
2	3-40		3-40	3-30	3-31
3	3-26		3-26	3-26	3-26
4	3-04		3-08	3-00**L**	3-08
5	**HOLIDAY**				
8	3-14		3-39	3-02	3-02
9	3-01	3-03	3-38	3-01	3-38
10	3-60		4-20	3-60	4-09
11	4-41		5-03	4-41	4-54
12	4-54		4-54	4-49	4-49
15	4-48		5-00	4-48	5-00
16	5-20		5-44	5-20	5-44
17	5-27		5-43	5-15	5-25
18	6-17		6-17**H**	6-10	6-14
19	6-00		6-00	6-00	6-00
22	6-03		6-14	5-60	6-14
23	5-51		5-53	5-20	5-26
24					5-16**N**
25					4-52**N**
26	4-37		5-00	4-37	5-00
29	4-29	4-33	4-39	4-24	4-24
30	4-41		4-48	4-41	4-48

85Jun Strike 68.00

Apr	Open		High	Low	Close	
1	2-04	2-06	2-14	1-63	2-00	
2	1-60		1-63	[illegible]	1-56	1-57
3	1-61		1-61	1-49	1-53	1-54
4	1-48		1-48	1-30**L**	1-40	
5	**HOLIDAY**					
8	1-40		1-63	1-33	1-34	1-33
9	1-33		1-58	1-31	1-57	1-58
10	2-10		2-36	2-02	2-21	2-24
11	2-55		3-12	2-50	2-60	
12	3-12		3-12	2-52	2-56	
15	2-60		3-11	2-45	3-01	3-08
16	3-20		3-45	3-12	3-43	3-45
17	3-32	3-29	3-46	3-14	3-29	3-28
18	4-20		4-28**H**	4-08	4-14	4-16
19	4-14		4-23	4-00	4-03	4-01
22	4-12		4-18	3-60	4-14	
23	3-60		3-60	3-25	3-26	
24	3-22		3-26	3-16	3-18	
25	2-46		2-62	2-46	2-57	
26	2-43		3-00	2-42	3-00	
29	2-37		2-44	2-29	2-29	2-31
30	2-35		2-63	2-35	2-50	

85Jun Strike 70.00

Apr	Open		High	Low	Close	
1	0-61		1-01	0-55	0-58	0-57
2	0-53	0-54	0-56	0-49	0-51	0-52
3	0-53	0-54	0-55	0-47	0-48	
4	0-46		0-47	0-35	0-39	0-40
5	**HOLIDAY**					
8	0-39	0-41	0-53	0-36	0-37	0-38
9	0-36	0-37	0-49	0-34**L**	0-47	0-48
10	0-58	0-59	1-05	0-53	1-00	
11	1-15	1-20	1-36	1-15	1-21	1-22
12	1-29	1-31	1-31	1-18	1-19	1-20
15	1-24		1-31	1-12	1-25	1-27
16	1-34	1-35	1-60	1-32	1-60	1-58
17	1-48	1-47	1-60	1-32	1-45	1-44
18	2-17	2-23	2-40**H**	2-17	2-23	2-21
19	2-19	2-16	2-35	2-02	2-12	
22	2-21		2-25	2-04	2-20	
23	2-08		2-11	1-40	1-43	
24	1-42	1-44	1-45	1-32	1-34	
25	1-18	1-17	1-22	1-06	1-15	
26	1-02		1-22	1-01	1-20	1-22
29	1-00	0-61	1-04	0-57	0-59	0-57
30	1-00	1-02	1-18	0-63	1-08	1-09

85Jun Strike 72.00

Apr	Open		High	Low	Close	
1	0-23		0-24	0-19	0-21	0-20
2	0-19		0-20	0-16	0-18	0-17
3	0-18		0-19	0-15	0-16	
4	0-16	0-15	0-16	0-11	0-13	0-12
5	**HOLIDAY**					
8	0-12		0-18	0-11	0-11	
9	0-11		0-15	0-09**L**	0-14	
10	0-16	0-18	0-23	0-16	0-20	
11	0-28	0-26	0-33	0-25	0-28	
12	0-30	0-31	0-32	0-24	0-26	0-27
15	0-28	0-29	0-32	0-22	0-28	0-29
16	0-32		0-44	0-29	0-44	0-43
17	0-39	0-38	0-43	0-29	0-35	0-36
18	0-51	0-53	1-04**H**	0-51	0-57	0-56
19	0-53	0-55	1-01	0-46	0-51	0-50
22	0-56	0-54	0-57	0-45	0-53	0-54
23	0-49	0-45	0-49	0-29	0-30	0-31
24	0-30	0-31	0-32	0-25	0-27	0-28
25	0-22	0-20	0-22	0-16	0-19	0-20
26	0-15		0-22	0-15	0-20	0-21
29	0-15		0-15	0-12	0-12	0-13
30	0-14	0-15	0-20	0-13	0-16	0-15

85Jun Strike 74.00

Apr	Open		High	Low	Close	
1	0-07		0-07	0-05	0-06	0-05
2	0-05		0-06	0-04	0-04	0-05
3	0-05		0-05	0-04	0-04	
4	0-04		0-05	0-03	0-04	0-03
5	**HOLIDAY**					
8	0-04		0-05	0-02**L**	0-03	
9	0-03		0-04	0-02	0-04	
10	0-04		0-06	0-04	0-04	
11	0-06		0-08	0-06	0-07	
12	0-08		0-08	0-05	0-06	
15	0-06		0-07	0-05	0-06	
16	0-08		0-11	0-06	0-10	0-11
17	0-10	0-09	0-11	0-06	0-08	
18	0-12	0-13	0-17**H**	0-12	0-14	0-15
19	0-14		0-17	0-10	0-13	0-12
22	0-14		0-14	0-09	0-12	0-13
23	0-11		0-11	0-06	0-06	
24	0-07	0-06	0-07	0-05	0-05	0-06
25	0-04		0-05	0-03	0-03	0-04
26	0-03		0-05	0-03	0-03	0-04
29	0-02		0-03	0-02	0-02	
30	0-03		0-03	0-02	0-03	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

Apr	85Jun Strike 76.00					85Jun Strike 78.00				85Jun Strike 80.00			
	Open	High	Low	Close		Open	High	Low	Close	Open	High	Low	Close
1	0-02	0-03	0-01**L**	0-01					0-01**N**				0-01**N**
2	0-02	0-02	0-01	0-01		0-01	0-01**H**	0-01**L**	0-01				0-01**N**
3	0-01	0-02	0-01	0-01					0-01**N**				0-01**N**
4	0-01	0-01	0-01	0-01					0-01**N**				0-01**N**
5	**HOLIDAY**					**HOLIDAY**				**HOLIDAY**			
8	0-01	0-01	0-01	0-01		0-01	0-01	0-01	0-01	0-01	0-01**H**	0-01**L**	0-01
9	0-01	0-01	0-01	0-01					0-01**N**				0-01**N**
10	0-02	0-02	0-01	0-01		0-01	0-01	0-01	0-01	0-01	0-01	0-01	0-01
11	0-02	0-03	0-01	0-01		0-01	0-01	0-01	0-01				0-01**N**
12	0-02	0-02	0-01	0-01					0-01**N**				0-01**N**
15	0-01	0-02	0-01	0-01					0-01**N**				0-01**N**
16	0-02	0-03	0-01	0-03	0-02				0-01**N**				0-01**N**
17	0-02	0-02	0-01	0-01					0-01**N**				0-01**N**
18	0-03	0-04**H**	0-02	0-02		0-01	0-01	0-01	0-01				0-01**N**
19	0-03	0-04	0-02	0-02					0-01**N**				0-01**N**
22	0-03	0-03	0-01	0-02		0-01	0-01	0-01	0-01	0-01	0-01	0-01	0-01
23	0-01	0-02	0-01	0-01					0-01**N**				0-01**N**
24	0-01	0-01	0-01	0-01					0-01**N**				0-01**N**
25	0-01	0-01	0-01	0-01					0-01**N**				0-01**N**
26	0-01	0-01	0-01	0-01		0-01	0-01	0-01	0-01				0-01**N**
29				0-01**N**					0-01**N**				0-01**N**
30	0-01	0-01	0-01	0-01					0-01**N**	0-01	0-01	0-01	0-01

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85JUN

Apr	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1				550**H**	305	2,485	3,997	3 949	841	280			12,407
2					10	526	5,149	3,457	645**L**	655	500**H**		10,942
3						2,374	3,878	2,161**L**	917	233			9,563
4					137	2,394	4,570	4,665	1,689	113			13,568
5	**HOLIDAY**												
8					115	1,122	4,384	8,400	2,374	2,033	450	60	18,938
9					368	3,533	5,659	12,129	1,264	1,753		8**L**	24,714
10				28	24	7,719**H**	11,345**H**	5,697	3,545	442	6	22	28,828
11					390**H**	2,114	9,742	8,930	3,474	656	5		25,311
12				1**L**	11	1,513	3,338	3,485	1,228	148			9,724
15					235	2,439	6,651	5,479	842	120			15,766
16					2**L**	4,923	7,468	12,426	5,850	695			31,364
17				2	234	1,568	4,212	8,912	2,620	461			18,009
18				11	11	536	8,583	13,819**H**	8,589**H**	3,613**H**	2**L**		35,164**H**
19				10	20	568	1,839	8,949	5,817	788			17,991
22					4	235	1,280**L**	3,531	2,771	655	82	116**H**	8,674**L**
23					30	412	1,833	8,249	3,884	876			15,284
24						160	1,784	4,577	2,114	83			8,718
25						179	3,160	9,400	3,333	65			16,137
26					10	134**L**	1,703	5,043	1,821	9**L**	10		8,730
29					11	843	2,875	4,782	1,711	11	10		10,243
30					4	807	3,562	6,845	4,277	45			15,540
TOTAL				602	1,921	36,584	97,012	144,885	59,606	13,734	1,065	206	355,615

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85JUN

Apr	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1			88**H**	913**H**	2,373**H**	24,578**H**	33,124	23,982	14,926	9,940	3,124	1,306**H**	114,354
2			88	913	2,373	23,605	32,339	23,758	14,829	9,894	3,124	1,306	112,229
3			88	913	2,373	23,596	33,984**H**	22,833**L**	14,661	9,869	3,513**H**	1,306	113,136
4			50**L**	913	2,284	23,218	31,974	23,398	15,039	9,914	3,497	1,306	111,593
5	**HOLIDAY**												
8			50	913	2,325	22,613	29,053	26,877	14,543**L**	10,108	3,224	1,306	111,012
9			50	913	2,283	22,584	28,535	23,622	14,902	9,481	3,224	1,298	106,892
10			50	36	2,303	23,900	33,433	24,681	16,621	9,471**L**	3,224	1,298	115,017
11				35	2,211	22,879	32,881	25,829	17,167	9,627	3,224	1,298	115,151**H**
12				25	2,123	21,820	31,804	26,074	17,092	9,616	3,224	1,298	113,076
15				23	1,848	21,659	29,787	26,098	17,378	9,643	3,224	1,298	110,958
16				23	427	20,466	29,205	30,272	18,769	9,677	3,219	1,298	113,356
17				22	420	16,926	27,333	30,781	18,773	9,701	3,219	1,298	108,473
18				22	322	15,315	26,230	31,993	20,793	10,594	3,219	1,298	109,786
19				21	296	13,130	25,877	32,811	20,563	10,832	3,219	1,298	108,047
22				1**L**	149	12,538	25,485	32,978**H**	20,897**H**	10,928	3,137	1,182**L**	107,295
23					109	12,431	24,330	30,017	20,156	11,168**H**	3,137	1,182	102,530
24					90	12,297	23,994	29,121	19,880	11,163	3,137	1,182	100,864
25					89	12,250	22,531	27,524	19,695	11,100	3,137	1,182	97,508
26					89	12,352	21,452	27,034	19,769	10,956	3,127	1,182	95,961
29					92	12,121	21,097	25,533	19,545	10,965	3,117**L**	1,182	93,652
30					83**L**	11,717**L**	20,710**L**	25,543	17,637	11,010	3,117	1,182	90,999**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Sep Strike 62.00				85Sep Strike 64.00				85Sep Strike 66.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				6-42**N**	5-06	5-06	4-60	4-60				3-30**N**
2				6-35**N**				4-51**N**				3-21**N**
3				6-26**N**	4-53	4-53	4-47**L**	4-47				3-15**N**
4	6-04	6-09	6-04**L**	6-09				4-32**N**	3-03	3-03	3-03	3-03
5	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
8				6-02**N**				4-23**N**	3-18	3-18	2-61**L**	2-61
9				6-38**N**				4-54**N**				3-22**N**
10				7-10**N**				5-20**N**				3-46**N**
11				7-52**N**				5-58**N**	4-10	4-25	4-08	4-15
12				7-52**N**				5-58**N**				4-13**N**
15				8-02**N**				6-07**N**	4-17	4-23	4-17	4-23
16				8-42**N**				6-46**N**	4-34	4-59	4-30	4-59
17	8-29	8-45	8-24	8-24				6-27**N**				4-41**N**
18				9-10**N**				7-11**N**				5-20**N**
19	9-18	9-18**H**	9-06	9-06	7-18	7-18**H**	7-09	7-09				5-09**N**
22	9-08	9-15	9-05	9-10				7-11**N**	5-16	5-21**H**	5-16	5-21
23				8-26**N**				6-27**N**				4-42**N**
24				8-14**N**				6-15**N**				4-32**N**
25				7-53**N**				5-58**N**				4-10**N**
26				8-01**N**				6-00**N**	3-60	4-18	3-60	4-18
29	7-41	7-41	7-25	7-25				5-26**N**	3-55	3-55	3-47	3-47
30	7-40	7-47	7-40	7-47				5-47**N**				4-02**N**

	85Sep Strike 68.00						85Sep Strike 70.00						85Sep Strike 72.00					
Apr	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	2-20		2-30	2-16	2-19		1-32		1-35	1-21	1-25		0-53		0-57	0-49	0-50	
2	2-10		2-11	2-10	2-10		1-20		1-23	1-17	1-19		0-49		0-49	0-45	0-45	
3	2-13		2-13	2-02	2-05		1-22		1-22	1-15	1-15		0-47		0-47	0-44	0-44	
4	2-00		2-00	1-53	1-58	1-59	1-15		1-15	1-03	1-10		0-42		0-42	0-37	0-39	
5	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
8	2-05		2-10	1-51	1-51	1-53	1-09		1-19	1-05	1-06		0-40		0-45	0-37	0-37	
9	1-50		2-05	1-50**L**	2-04		1-04		1-16	1-01**L**	1-13		0-35		0-42	0-35**L**	0-40	
10	2-17		2-35	2-14	2-26		1-23		1-34	1-16	1-28		0-47		0-53	0-44	0-50	
11	2-45		2-62	2-40	2-53		1-38		1-51	1-38	1-46		0-59		1-02	0-57	0-60	
12	2-53		2-53	2-44	2-48		1-55		1-55	1-40	1-44		1-00		1-00	0-57	0-58	
15	2-54		2-60	2-43	2-55		1-47		1-53	1-37	1-46		0-60		1-02	0-56	0-62	
16	3-00		3-24	2-59	3-24		1-56		2-03	1-49	2-03		1-00		1-11	0-62	1-11	
17	3-10		3-22	2-62	3-08		1-59		2-03	1-50	1-57		1-07	1-08	1-11	0-63	1-03	1-04
18	3-40		3-58**H**	3-39	3-47		2-19		2-34**H**	2-16	2-23	2-25	1-23		1-34**H**	1-18	1-22	1-21
19	3-31		3-48	3-30	3-35		2-22		2-30	2-10	2-16		1-20		1-26	1-13	1-17	1-16
22	3-38		3-47	3-38	3-47		2-16		2-23	2-11	2-20		1-23		1-23	1-14	1-21	
23	3-27		3-27	3-00	3-05		2-14		2-14	1-52	1-53		1-16		1-16	1-00	1-03	
24	3-02		3-02	2-62	2-62		1-53		1-57	1-49	1-50		1-02		1-03	0-62	0-62	0-63
25	2-36		2-45	2-34	2-42		1-39		1-42	1-32	1-37		0-58		0-58	0-50	0-54	
26	2-34		2-51	2-32	2-51		1-28		1-42	1-27	1-42		0-50	0-51	0-57	0-48	0-55	0-56
29	2-28		2-34	2-23	2-23		1-30	1-29	1-30	1-21	1-21		0-49		0-49	0-45	0-45	
30	2-37		2-49	2-33	2-39		1-25		1-40	1-25	1-34		0-48		0-55	0-46	0-51	

	85Sep Strike 74.00						85Sep Strike 76.00						85Sep Strike 78.00					
Apr	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	0-31		0-31	0-27	0-27		0-17		0-17	0-15	0-15						0-07**N**	
2	0-25		0-25	0-23	0-24		0-14		0-14	0-12	0-13		0-07		0-07	0-07	0-07	
3	0-23		0-24	0-23	0-23		0-13		0-13	0-12	0-12						0-06**N**	
4	0-22		0-22	0-19	0-20		0-12		0-12	0-10	0-11						0-05**N**	
5	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
8	0-21		0-23	0-19	0-19		0-13		0-13	0-10	0-10		0-05		0-05	0-05	0-05	
9	0-18		0-21	0-18**L**	0-20		0-10		0-10	0-10	0-10						0-05**N**	
10	0-22		0-27	0-22	0-25		0-11		0-12	0-11	0-11		0-06		0-06	0-06	0-06	
11	0-28		0-32	0-28	0-31		0-13		0-15	0-12	0-14		0-07		0-07	0-07	0-07	
12	0-32		0-32	0-29	0-29		0-13		0-14	0-13	0-13						0-06**N**	
15	0-30		0-33	0-27	0-31		0-14		0-15	0-13	0-14						0-06**N**	
16	0-34		0-40	0-33	0-40		0-16	0-17	0-18	0-16	0-18		0-07		0-08	0-07	0-08	
17	0-37		0-40	0-31	0-34		0-17		0-19	0-16	0-17		0-07		0-08	0-07	0-07	
18	0-45	0-46	0-53**H**	0-42	0-43		0-19		0-24**H**	0-19	0-21		0-11		0-11**H**	0-08	0-08	
19	0-43		0-47	0-39	0-42		0-20		0-23	0-19	0-20		0-09		0-09	0-07	0-08	
22	0-44		0-45	0-39	0-44		0-21		0-21	0-20	0-21		0-09		0-09	0-09	0-09	
23	0-40		0-40	0-32	0-34		0-19		0-19	0-16	0-16		0-08		0-08	0-06	0-06	
24	0-35		0-35	0-32	0-33		0-15		0-16	0-15	0-15						0-06**N**	
25	0-29		0-29	0-24	0-26		0-12		0-12	0-10	0-12		0-06		0-06	0-05	0-05	
26	0-23	0-24	0-27	0-23	0-27		0-11		0-12	0-11	0-12		0-05		0-05	0-05	0-05	
29	0-24		0-24	0-21	0-21		0-11	0-10	0-11	0-09**L**	0-09		0-04		0-04	0-03**L**	0-04	
30	0-24		0-27	0-22	0-24		0-10		0-11	0-10	0-10		0-05		0-05	0-04	0-04	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

85Sep Strike 80.00

Apr	Open	High	Low	Close	
1				0-03**N**	
2	0-04	0-04	0-04	0-04	
3				0-03**N**	
4	0-03	0-03	0-03	0-03	
5	**HOLIDAY**				
8				0-03**N**	
9				0-03**N**	
10				0-03**N**	
11				0-03**N**	
12				0-03**N**	
15				0-03**N**	
16				0-03**N**	
17	0-04	0-04	0-03	0-03	
18	0-05	0-05**H**	0-04	0-04	
19				0-03**N**	
22	0-04	0-04	0-04	0-04	
23	0-04	0-04	0-03	0-03	
24	0-03	0-03	0-03	0-03	
25				0-02**N**	
26	0-03	0-03	0-02**L**	0-03	0-02
29				0-02**N**	
30				0-02**N**	

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Apr	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1		1**L**		205	542	1,053	216	49			2,066
2				77	220**L**	1,553	1,117	271	101	2**L**	3,341
3		3		1,342	396	92**L**	81**L**	18	2**L**		1,934
4	100	3	100	1,137	570	235	746	695**H**		12	3,598
5	**HOLIDAY**										
8			100	372	710	273	146	11**L**	140		1,752
9				443	1,425	205	186	15			2,274
10				265	1,930	1,519	538	368	4		4,624
11			266**H**	644	2,530	1,598	1,167	433	30		6,668
12				166	421	628	133	93	98		1,539**L**
15	100		10	333	3,650	968	92	284			5,437
16			1**L**	412	2,965	2,514	672	152	130		6,846
17	170			389	1,353	2,136	287	171	122	80**H**	4,708
18				947	4,082	3,464	1,772	672	165	53	11,155
19				226	1,200	3,788**H**	1,881**H**	82	104		7,281
22	400**H**	100**H**	1	7**L**	566	1,105	658	101	175	3	3,116
23				64	1,051	1,449	816	134	42	50	3,606
24				158	1,384	1,875	420	44	2	45	3,928
25				1,483**H**	5,814**H**	2,696	1,119	235	7		11,354**H**
26				519	1,496	1,143	389	44	13	14	3,618
29	2**L**		24	387	1,594	905	494	139	239**H**		3,784
30	152		1	464	3,049	1,321	1,143	385	87	40	6,642
TOTAL	924	107	503	10,040	36,948	30,520	14,073	4,396	1,461	299	99,271

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Apr	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1	102	104**L**	1,275	7,791	9,182	9,857**L**	4,538**L**	3,023	1,465	1,774	39,111**L**
2	102	105	1,275	7,759	9,109	10,631	5,101	2,917	1,424**L**	1,775	40,198
3	102	106	1,275	8,094	8,813	10,621	5,122	2,904	1,424	1,775	40,236
4	102	106	1,325**H**	8,237	8,800	10,637	5,200	2,227**L**	1,424	1,765**L**	39,823
5	**HOLIDAY**										
8	102	106	1,325	8,130	8,786**L**	10,715	5,133	2,237	1,514	1,765	39,813
9	102	109**H**	1,325	8,437	9,213	10,816	5,097	2,227	1,514	1,765	40,605
10	102	106	1,325	8,352	8,919	11,453	5,205	2,253	1,518	1,765	40,998
11	102	106	1,244	8,282	8,926	11,881	5,593	2,330	1,501	1,765	41,730
12	102	106	1,244	8,141	9,022	11,774	5,633	2,269	1,501	1,765	41,557
15	2**L**	106	1,244	8,141	11,875	11,911	5,650	2,356	1,501	1,765	44,551
16	2	106	1,234**L**	7,886	13,232	13,114	6,046	2,502	1,601	1,765	47,488
17	162	106	1,234	7,849	13,725	14,255	6,182	2,640	1,662	1,765	49,580
18	162	106	1,234	7,578	12,135	15,711	7,178	3,181	1,536	1,787	50,668
19	162	106	1,234	7,547**L**	11,809	17,006	7,335	3,198	1,595	1,787	51,779
22	462	106	1,234	7,547	11,956	17,033	7,354	3,229	1,720	1,789	52,430
23	462	105	1,234	7,584	12,568	17,003	7,456	3,342	1,751	1,814	53,319
24	462	105	1,234	7,647	12,706	17,146	7,341	3,355	1,739	1,829	53,564
25	462	105	1,234	8,088	16,104	17,531	7,512	3,334	1,739	1,829	57,938
26	462	105	1,234	8,355	16,108	17,761	7,751	3,333	1,752	1,839**H**	58,700
29	462	105	1,243	8,555	16,646**H**	17,435	7,369	3,274	1,765	1,839	58,693
30	612**H**	105	1,244	8,788**H**	16,132	18,115**H**	7,877**H**	3,407**H**	1,797**H**	1,839	59,916**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 66.00

Apr	Open	High	Low	Close
1				3-25**N**
2				3-17**N**
3				3-10**N**
4				3-00**N**
5	**HOLIDAY**			
8				2-58**N**
9				3-17**N**
10	3-21	3-40	3-21**L**	3-40
11	3-58	4-00	3-58	4-00
12	3-63	3-63	3-62	3-62
15				4-08**N**
16	4-19	4-35	4-19	4-35
17				4-18**N**
18				4-52**N**
19	5-03	5-03**H**	4-40	4-47
22	4-48	4-54	4-48	4-54
23	4-40	4-40	4-16	4-16
24				4-12**N**
25				3-57**N**
26				4-00**N**
29				3-37**N**
30				3-53**N**

85Dec Strike 68.00

Apr	Open	High	Low	Close
1	2-32	2-32	2-23	2-25
2	2-17	2-17	2-17	2-17
3	2-14	2-14	2-12	2-12
4				2-04**N**
5	**HOLIDAY**			
8	2-04	2-13	2-00**L**	2-00
9				2-16**N**
10	2-34	2-34	2-30	2-32
11	2-47	2-55	2-47	2-53
12	2-56	2-56	2-50	2-50
15	2-40	2-55	2-40	2-55
16				3-17**N**
17				3-04**N**
18	3-38	3-40**H**	3-31	3-31
19				3-26**N**
22				3-32**N**
23				3-00**N**
24				2-60**N**
25	2-34	2-44	2-34	2-44
26				2-51**N**
29	2-30	2-31	2-30	2-30
30	2-40	2-40	2-40	2-40

85Dec Strike 70.00

Apr	Open	High	Low	Close
1				1-39**N**
2	1-34	1-34	1-27	1-31
3	1-32	1-32	1-27	1-28
4	1-20	1-23	1-16**L**	1-23
5	**HOLIDAY**			
8	1-32	1-32	1-17	1-19
9				1-29**N**
10	1-42	1-49	1-40	1-43
11	1-51	2-00	1-50	1-55
12	1-61	1-61	1-55	1-55
15	1-59	1-61	1-58	1-61
16	2-05	2-10	2-05	2-10
17	2-05	2-10	2-00	2-03
18	2-27	2-27**H**	2-25	2-25
19	2-20	2-26	2-12	2-20
22	2-12	2-25	2-12	2-25
23	1-63	2-01	1-63	2-01
24	2-00	2-00	1-55	1-60
25	1-42	1-53	1-42	1-51
26	1-48	1-52	1-47	1-52
29	1-39	1-40	1-37	1-37
30	1-40	1-50	1-40	1-45

85Dec Strike 72.00

Apr	Open	High	Low	Close
1	1-05	1-05	1-03	1-03
2	0-58	0-61	0-58	0-61
3	0-60	0-60	0-58	0-60
4	0-52	0-54	0-50	0-54
5	**HOLIDAY**			
8	0-60	1-01	0-52	0-52
9	0-50	0-62	0-49**L**	0-60
10	1-02	1-08	1-01	1-04
11	1-10	1-16	1-10	1-14
12	1-12	1-14	1-08	1-14
15	1-08	1-15	1-08	1-15
16	1-20	1-28	1-18	1-26 1-28
17	1-23 1-24	1-24	1-16	1-20
18	1-35	1-40**H**	1-30	1-36
19	1-27	1-34	1-25	1-32
22	1-29	1-36	1-29	1-36
23	1-34	1-34	1-14	1-19
24	1-20	1-20	1-13	1-14
25	1-01	1-06	0-63	1-06
26	1-00	1-08	1-00	1-08
29	0-60	1-02	0-60	0-62
30	1-01	1-07	1-01	1-04

85Dec Strike 74.00

Apr	Open	High	Low	Close
1	0-43	0-43	0-39	0-40
2	0-39	0-39	0-38	0-38
3	0-34	0-34	0-34	0-34
4	0-32	0-32	0-30**L**	0-32
5	**HOLIDAY**			
8	0-33	0-35	0-31	0-31
9	0-32	0-35	0-32	0-35
10	0-38	0-38	0-38	0-38
11	0-45	0-46	0-43	0-44
12	0-46	0-46	0-44	0-45
15	0-46	0-46	0-42	0-46
16	0-46	0-56	0-46	0-55
17	0-54	0-54	0-46	0-48
18	0-59 0-60	0-60**H**	0-56	0-59
19	0-58	0-60	0-55	0-56
22	0-55	0-60	0-55	0-60
23	0-55	0-55	0-48	0-50
24	0-50	0-50	0-45	0-47
25	0-42	0-42	0-40	0-41
26	0-39	0-43	0-39	0-43
29	0-37	0-40	0-36	0-37
30	0-40	0-43	0-39	0-40

85Dec Strike 76.00

Apr	Open	High	Low	Close
1	0-26	0-26	0-25	0-25
2	0-23	0-23	0-21	0-22
3	0-22	0-22	0-21	0-21
4	0-20	0-20	0-17**L**	0-18
5	**HOLIDAY**			
8	0-20	0-24	0-18	0-18
9	0-20	0-20	0-20	0-20
10	0-20 0-21	0-22	0-20	0-22
11	0-24	0-27	0-24	0-27
12	0-26	0-26	0-25	0-26
15	0-25	0-27	0-25	0-27
16				0-31**N**
17	0-30	0-30	0-28	0-28
18	0-37	0-37**H**	0-34	0-34
19	0-31	0-34	0-31	0-31
22	0-32	0-34	0-32	0-34
23	0-31	0-31	0-25	0-29
24	0-27	0-27	0-27	0-27
25	0-25	0-25	0-23	0-24
26	0-23	0-25	0-23	0-25
29	0-23	0-23	0-20	0-20
30	0-22	0-23	0-22	0-22

85Dec Strike 78.00

Apr	Open	High	Low	Close
1	0-15	0-15	0-14	0-14
2	0-14	0-14	0-14	0-14
3				0-13**N**
4	0-10	0-10	0-10**L**	0-10
5	**HOLIDAY**			
8	0-12	0-13	0-11	0-11
9	0-11	0-11	0-11	0-11
10	0-11	0-13	0-11	0-12
11	0-14 0-13	0-15	0-13	0-15
12	0-14	0-14	0-13	0-14
15	0-14	0-14	0-13	0-14
16	0-15	0-17	0-15	0-17
17	0-16	0-16	0-16	0-16
18	0-22	0-22**H**	0-18	0-18
19	0-18	0-18	0-17	0-18
22	0-20	0-20	0-20	0-20
23				0-16**N**
24	0-14	0-15	0-14	0-15
25	0-11	0-12	0-11	0-12
26				0-12**N**
29	0-11	0-11	0-10	0-10
30	0-11	0-12	0-11	0-12

85Dec Strike 80.00

Apr	Open	High	Low	Close
1				0-08**N**
2				0-06**N**
3				0-05**N**
4				0-05**N**
5	**HOLIDAY**			
8	0-07	0-07	0-05**L**	0-05
9	0-05	0-05	0-05	0-05
10	0-06	0-06	0-06	0-06
11	0-07	0-08	0-07	0-08
12	0-07	0-07	0-07	0-07
15	0-06	0-08	0-06	0-07
16	0-09	0-09	0-09	0-09
17	0-10	0-10	0-08	0-08
18	0-12	0-12**H**	0-10	0-10
19	0-10	0-10	0-09	0-09
22	0-09	0-09	0-09	0-09
23	0-08	0-08	0-07	0-07
24	0-07	0-07	0-06	0-06
25	0-06	0-06	0-05	0-05
26	0-05	0-05	0-05	0-05
29	0-05	0-05	0-05	0-05
30	0-06	0-06	0-06	0-06

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Apr	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1		5		101	11	10	20		147**L**
2		5	132	100	2**L**	6	5		250
3		22	103	4**L**	20	1**L**			150
4			297**H**	25	8	27	22		379
5	**HOLIDAY**								
8		96	84	53	15	20	25	2	295
9				98	25	2	124	1**L**	250
10		8	4	143	4	260**H**	631**H**	1,001**H**	2,051**H**
11	1**L**	6	130	248	66	16	615	1	1,083
12	1	1**L**	6	71	16	4	193	50	342
15		25	11	235	4	28	161	260	724
16	1		3	199	35		65	1	304
17			65	374	77	4	7	112	639
18		308	25	251	129	79	111	138	1,041
19			28	139	242**H**	68	120	64	661
22	268**H**		7	91	84	125	13	8	596
23	156		1**L**	75	157	46	20	139	594
24			291	445**H**	90	1	1**L**	56	884
25		330**H**	20	433	75	16	10	68	952
26			19	72	35	40	1	20	187
29		22	23	28	112	9	52	29	275
30		2	64	60	59	113	73	7	378
TOTAL	427	830	1,313	3,245	1,266	875	2,269	1,957	12,182

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Apr	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1	43	449**L**	258**L**	4,739	991	174**L**	181	100	6,935**L**
2	43	452	368	4,739	990	174	184	100	7,050
3	43	452	449	4,739	990	174	184	99	7,130
4	43	452	485	4,714	994	183	179	99	7,149
5	**HOLIDAY**								
8	43	548	533	4,664**L**	995	183	175**L**	99	7,240
9	43	548	533	4,675	990	181	234	98**L**	7,302
10	43	551	535	4,756	989**L**	365	778	1,092	9,109
11	43	550	661	4,909	1,040	375	1,321	1,092	9,991
12	43	550	610	4,977	1,052	375	1,403	1,092	10,102
15	43	550	611	5,136	1,054	375	1,437	1,125	10,331
16	42**L**	550	611	5,324	1,056	349	1,447	1,126	10,505
17	42	550	646	5,209	1,115	349	1,437	1,177	10,525
18	42	550	649	5,431	1,208	417	1,508	1,280	11,085
19	42	550	652	5,421	1,402	434	1,520	1,324	11,345
22	278	550	659	5,413	1,371	539	1,520	1,331**H**	11,661
23	278	550	658	5,409	1,390	575	1,528	1,268	11,656
24	284**H**	550	800	5,847	1,450	574	1,528	1,255	12,288
25	278	855	817	5,972**H**	1,507**H**	574	1,528	1,255	12,786
26	278	855	817	5,972	1,507	614	1,528	1,277	12,848
29	278	866	839	5,969	1,410	620**H**	1,544	1,304	12,830
30	278	868**H**	895**H**	5,969	1,427	604	1,600**H**	1,304	12,945**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 58.00

May	Open	High	Low	Close
1				13-13**N**
2				13-30**N**
3				13-56**N**
6				13-62**N**
7				14-02**N**
8				13-28**N**
9				14-04**N**
10				14-59**N**
13				14-54**N**
14				15-44**N**
15				15-34**N**
16				16-08**N**
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 60.00

May	Open	High	Low	Close
1				11-13**N**
2				11-30**N**
3				11-56**N**
6				11-62**N**
7				12-02**N**
8				11-28**N**
9				12-04**N**
10				12-59**N**
13				12-54**N**
14				13-44**N**
15				13-34**N**
16				14-08**N**
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 62.00

May	Open	High	Low	Close
1				9-13**N**
2				9-30**N**
3				9-56**N**
6				9-62**N**
7				10-02**N**
8				9-28**N**
9	9-48	10-04	9-48**L**	10-04
10	10-36	10-59**H**	10-36	10-59
13				10-54**N**
14				11-44**N**
15				11-34**N**
16				12-08**N**
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 64.00

May	Open	High	Low	Close
1				7-13**N**
2				7-30**N**
3				7-56**N**
6	7-58	8-00**H**	7-54**L**	7-62
7				8-02**N**
8				7-28**N**
9				8-04**N**
10				8-59**N**
13				8-54**N**
14				9-44**N**
15				9-34**N**
16				10-08**N**
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 66.00

May	Open	High	Low	Close
1				5-13**N**
2				5-30**N**
3				5-56**N**
6	5-58	5-62	5-54**L**	5-62
7				6-02**N**
8				5-28**N**
9				6-04**N**
10				6-59**N**
13	6-62	6-62**H**	6-53	6-54
14				7-44**N**
15				7-34**N**
16				8-08**N**
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 68.00

May	Open	High	Low	Close	
1	3-02	3-20	3-02**L**	3-12	
2	3-08	3-30	3-08	3-30	
3	3-62	4-15	3 56	3-56	
6	3-49	3-62	3-49	3-62	
7	4-11	4-32	4-02	4-02	4-04
8	3-43	3-43	3-24	3-28	
9	3-38	4-04	3-38	4-04	
10	4-42	4-60	4-33	4-60	
13	4-56	4-62	4-53	4-54	
14	5-15	5-50	5-15	5-44	5-46
15	5-51	6-08**H**	5-34	5-34	
16	6-00	6-08	5-53	6-08	
17					
20					
21					
22					
23					
24					
27	HOLIDAY				
28					
29					
30					
31					

85Jun Strike 70.00

May	Open		High	Low	Close	
1	1-05		1-33	1-05**L**	1-28	
2	1-20		1-44	1-20	1-43	1-44
3	2-00	2-03	2-20	1-58	1-58	1-60
6	2-00		2-07	1-57	2-02	2-03
7	2-16	2-15	2-38	2-02	2-05	
8	1-56	1-57	1-60	1-31	1-33	
9	1-41		2-05	1-39	2-05	
.10	2-42	2-47	2-61	2-32	2-59	
13	3-00	3-03	3-03	2-48	2-56	
14	2-54		3-53	2-54	3-47	
15	3-54	3-58	4-15**H**	3-33	3-34	3-33
16	3-25		4-15	3-25	4-07	
17						
20						
21						
22						
23						
24						
27	HOLIDAY					
28						
29						
30						
31						

85Jun Strike 72.00

May	Open		High	Low	Close	
1	0-16	0-14	0-24	0-14**L**	0-20	0-22
2	0-19	0-18	0-28	0-18	0-27	0-28
3	0-34	0-38	0-46	0-30	0-31	0-32
6	0-34		0-36	0-29	0-31	0-32
7	0-35	0-38	0-54	0-32	0-34	
8	0-30	0-25	0-30	0-16	0-16	0-17
9	0-18	0-19	0-32	0-16	0-31	0-32
.10	0-51	0-55	1-05	0-44	1-00	1-01
13	1-03	1-02	1-06	0-55	0-60	0-59
14	0-59	0-58	1-52	0-58	1-44	1-46
15	1-56	1-58	2-17**H**	1-32	1-35	1-34
16	1-26		2-17	1-26	2-11	2-08
17						
20						
21						
22						
23						
24						
27	HOLIDAY					
28						
29						
30						
31						

85Jun Strike 74.00

May	Open		High	Low	Close	
1	0-02		0-04	0-02**L**	0-03	
2	0-03		0-04	0-03	0-03	0-04
3	0-05		0-08	0-05	0-05	
6	0-06	0-05	0-06	0-03	0-05	
7	0-05	0-06	0-08	0-04	0-04	
8	0-04	0-03	0-04	0-02	0-02	
9	0-03		0-04	0-02	0-04	
.10	0-06	0-07	0-10	0-04	0-08	0-09
13	0-09		0-09	0-06	0-07	0-06
14	0-06		0-20	0-06	0-18	0-19
15	0-22	0-20	0-31**H**	0-11	0-12	0-11
16	0-06	0-07	0-27	0-06	0-24	0-22
17						
20						
21						
22						
23						
24						
27	HOLIDAY					
28						
29						
30						
31						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Jun Strike 76.00				85Jun Strike 78.00				85Jun Strike 80.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0-01	0-01	0-01**L**	0-01				0-01**N**				0-01**N**
2				0-01**N**				0-01**N**				0-01**N**
3	0-01	0-01	0-01	0-01				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7	0-01	0-01	0-01	0-01				0-01**N**				0-01**N**
8	0-01	0-01	0-01	0-01				0-01**N**				0-01**N**
9				0-01**N**				0-01**N**				0-01**N**
10	0-01	0-01	0-01	0-01				0-01**N**				0-01**N**
13	0-01	0-01	0-01	0-01				0-01**N**				0-01**N**
14	0-01	0-01	0-01	0-01				0-01**N**				0-01**N**
15	0-01	0-02**H**	0-01	0-01				0-01**N**				0-01**N**
16	0-01	0-01	0-01	0-01				0-01**N**				0-01**N**
17												
20												
21												
22												
23												
24												
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28												
29												
30												
31												

US BONDS CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85JUN

May	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1						1,137**H**	2,100	4,440	657	96	91**H**	91**H**	8,612
2						31	1,561	4,660	389**L**	10			6,651**L**
3						88	3,589	9,371	4,668	130			17,846
6				10**H**		66	2,138	3,292	1,761	25			7,292
7						37	3,794**H**	5,952	3,942	303		91	14,119
8						80	1,388	5,484	1,339	5**L**			8,296
9			100**L**			25	448**L**	6,161	3,333				10,067
10			150**H**			108	700	13,807**H**	7,991	74			22,830
13					2**H**	24	1,398	4,793	3,903	7			10,127
14						69	1,478	5,507	8,609	3,010**H**			18,673
15						24	3,171	6,522	15,318	2,324			27,359**H**
16						150	753	2,246	13,935	194			17,278
17						4**L**	951	1,479**L**	17,049**H**	53			19,536
20													
21													
22													
23													
24													
27	**HOLIDAY**												
28													
29													
30													
31													
TOTAL			250	10	2	1,843	23,469	73,714	82,894	6,231	91	182	188,686

US BONDS CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85JUN

May	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1					83**H**	11,477**H**	20,580**H**	25,329	17,663	11,015	3,026**H**	1,182**H**	90,355
2					82	11,462	20,253	26,184**H**	17,744	11,000	3,026	1,182	90,933
3				20**H**	82	11,287	20,374	26,064	18,805	10,996	3,026	1,182	91,836**H**
6					82	11,265	19,583	25,934	19,261	11,004	3,026	1,182	91,337
7					82	9,250	18,707	25,030	20,053	11,203	3,026	1,091**L**	88,442
8					62	9,015	16,886	24,682	19,854	11,205	3,026	1,091	86,021
9			100**L**		62	8,751	16,347	24,783	20,460	11,205	3,026	1,091	85,845
10			250**H**		62	5,412	15,429	21,967	22,450	11,246	3,026	1,091	80,933
13			250		62	4,629	14,766	20,827	23,530**H**	11,249	3,026	1,091	79,430
14			250		58	4,557	10,534	18,224	21,972	12,140**H**	3,026	1,091	71,852
15			250		57**L**	4,482	8,204	16,405	19,413	7,811	3,026	1,091	60,739
16					57	3,720**L**	7,327**L**	13,326	19,799	7,875	3,026	1,091	56,221
17								102**L**	640**L**	7,803**L**	3,026	1,091	12,662**L**
20													
21													
22													
23													
24													
27	**HOLIDAY**												
28													
29													
30													
31													

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 62.00

May	Open		High	Low	Close	
1					8-13**N**	
2					8-29**N**	
3					8-53**N**	
6	8-57		8-61	8-57	8-61	
7					9-01**N**	
8	8-22		8-29	8-22**L**	8-23	
9	8-31		9-01	8-31	9-01	
10					9-58**N**	
13	9-51	9-52	9-52	9-51	9-52	
14					10-44**N**	
15					10-32**N**	
16					11-06**N**	
17					10-54**N**	
20	12-43		12-43	12-28	12-28	
21	12-00		12-14	12-00	12-14	
22					11-58**N**	
23					12-04**N**	
24					12-24**N**	
27	**HOLIDAY**					
28					13-26**N**	
29	13-20		13-22**H**	13-20	13-22	
30					13-56**N**	
31					14-26**N**	

85Sep Strike 64.00

May	Open		High	Low	Close	
1					6-13**N**	
2					6-29**N**	
3					6-53**N**	
6					6-61**N**	
7					7-01**N**	
8					6-23**N**	
9					7-01**N**	
10					7-58**N**	
13					7-52**N**	
14					8-44**N**	
15					8-32**N**	
16					9-06**N**	
17					8-54**N**	
20					10-28**N**	
21					10-14**N**	
22					9-58**N**	
23					10-04**N**	
24					10-24**N**	
27	**HOLIDAY**					
28					11-26**N**	
29					11-22**N**	
30					11-56**N**	
31					12-26**N**	

85Sep Strike 66.00

May	Open		High	Low	Close	
1					4-27**N**	
2					4-40**N**	
3	4-58		4-61	4-58**L**	4-61	
6					5-03**N**	
7					5-08**N**	
8					4-37**N**	
9					5-07**N**	
10					5-60**N**	
13					5-54**N**	
14	6-30		6-50	6-30	6-44	
15	6-39		7-02	6-33	6-35	
16	6-36		7-07	6-36	7-07	
17	6-50		6-57	6-50	6-57	
20					8-28**N**	
21	8-01		8-16**H**	8-01	8-16	
22	8-04		8-04	7-59	7-59	
23					8-04**N**	
24					8-24**N**	
27	**HOLIDAY**					
28					9-26**N**	
29					9-22**N**	
30					9-56**N**	
31					10-26**N**	

85Sep Strike 68.00

May	Open		High	Low	Close	
1	2-42		2-59	2-42**L**	2-58	
2	2-54		3-07	2-54	3-06	3-07
3	3-26	3-29	3-37	3-26	3-26	
6	3-24		3-29	3-23	3-29	
7	3-36	3-37	3-55	3-33	3-35	3-36
8	3-24		3-28	3-05	3-06	
9	3-07		3-29	3-07	3-29	
10	4-00		4-12	3-60	4-11	
13	4-07		4-07	4-07	4-07	
14	4-30		4-59	4-26	4-52	
15	5-02		5-12	4-42	4-43	
16	4-52		5-14	4-52	5-10	
17	5-00		5-00	4-59	4-61	
20	6-11		6-47	6-00	6-28	
21	6-06		6-19	6-05	6-17	
22	6-04		6-04	5-51	5-60	
23	5-60		6-07	5-60	6-07	
24	6-17		6-25	6-17	6-25	
27	**HOLIDAY**					
28	7-04		7-27	7-04	7-26	
29	7-07		7-23	7-07	7-22	
30	7-15		7-56	7-15	7-56	
31	7-38		8-26**H**	7-38	8-26	

85Sep Strike 70.00

May	Open		High	Low	Close	
1	1-37		1-48	1-37**L**	1-47	
2	1-44		1-54	1-41	1-54	
3	2-10		2-21	2-05	2-08	2-07
6	2-02		2-11	2-02	2-10	
7	2-21		2-36	2-13	2-16	
8	2-06		2-11	1-55	1-56	
9	1-62		2-15	1-58	2-13	2-15
10	2-31		2-48	2-26	2-47	
13	2-47	2-48	2-50	2-39	2-44	
14	2-44		3-22	2-44	3-14	3-17
15	3-22		3-42	3-08	3-10	
16	3-02		3-32	3-02	3-32	
17	3-23		3-24	3-15	3-22	
20	4-08		5-02	4-04	4-42	
21	4-20		4-33	4-20	4-32	
22	4-37		4-37	4-06	4-11	
23	3-62		4-22	3-61	4-21	4-22
24	4-30		4-38	4-26	4-38	
27	**HOLIDAY**					
28	4-58		5-32	4-58	5-29	
29	5-06		5-28	5-06	5-28	
30	5-32	5-31	5-59	5-15	5-59	
31	5-46		6-33**H**	5-42	6-30	

85Sep Strike 72.00

May	Open		High	Low	Close	
1	0-52	0-50	1-00	0-50**L**	0-59	
2	0-58		1-01	0-57	1-01	
3	1-13	1-14	1-20	1-10	1-10	1-11
6	1-12		1-15	1-07	1-10	
7	1-17		1-28	1-13	1-15	1-16
8	1-10		1-14	1-00	1-01	
9	1-04	1-05	1-15	1-01	1-15	1-14
10	1-33	1-34	1-40	1-25	1-36	1-38
13	1-40	1-43	1-43	1-33	1-35	1-36
14	1-35	1-34	2-01	1-33	1-62	1-61
15	2-06	2-09	2-16	1-53	1-53	1-54
16	1-47		2-12	1-47	2-10	2-11
17	2-00		2-02	1-60	2-00	
20	2-50		3-24	2-40	3-01	
21	2-56	2-49	3-00	2-47	2-58	
22	2-62		3-03	2-37	2-43	2-45
23	2-35		2-52	2-29	2-50	2-52
24	2-54		3-00	2-54	2-61	
27	**HOLIDAY**					
28	3-20		3-46	3-20	3-44	
29	3-27		3-44	3-27	3-44	
30	3-45		4-06	3-35	4-06	
31	3-60		4-40**H**	3-56	4-40	4-38

85Sep Strike 74.00

May	Open		High	Low	Close	
1	0-25		0-32	0-24**L**	0-29	
2	0-27		0-33	0-27	0-33	
3	0-40		0-42	0-36	0-38	
6	0-39		0-39	0-37	0-38	
7	0-40		0-48	0-40	0-41	
8	0-40		0-40	0-31	0-32	0-31
9	0-34		0-41	0-31	0-41	
10	0-53		0-55	0-46	0-53	0-54
13	0-55		0-56	0-50	0-53	0-52
14	0-54		1-07	0-52	1-04	1-05
15	1-09	1-10	1-15	0-62	0-63	1-00
16	0-59	0-61	1-13	0-59	1-10	
17	1-05	1-04	1-05	1-00	1-04	
20	1-43	1-39	2-06	1-35	1-50	1-52
21	1-38	1-40	1-46	1-38	1-43	1-44
22	1-47		1-48	1-29	1-33	1-34
23	1-26		1-38	1-23	1-35	1-38
24	1-41		1-47	1-40	1-44	
27	**HOLIDAY**					
28	1-62		2-18	1-62	2-11	2-15
29	2-06		2-12	2-00	2-12	
30	2-16		2-36	2-04	2-34	2-36
31	2-28	2-26	3-01**H**	2-22	2-62	3-00

85Sep Strike 76.00

May	Open		High	Low	Close	
1	0-11		0-14	0-11**L**	0-13	
2	0-13		0-14	0-13	0-14	
3	0-19		0-20	0-17	0-18	
6	0-18		0-18	0-16	0-17	
7	0-17		0-24	0-17	0-19	
8	0-18		0-20	0-16	0-16	
9	0-16		0-20	0-15	0-20	0-19
10	0-22	0-23	0-27	0-21	0-26	
13	0-27		0-27	0-24	0-25	0-26
14	0-26		0-35	0-26	0-34	
15	0-36		0-38	0-29	0-29	
16	0-29		0-37	0-28	0-37	0-36
17	0-34		0-34	0-30	0-31	0-30
20	0-55	0-54	1-05	0-50	0-60	0-61
21	0-52	0-55	0-57	0-51	0-55	0-56
22	0-56		0-58	0-47	0-48	
23	0-42	0-43	0-52	0-42	0-51	0-52
24	0-55		0-56	0-52	0-53	0-54
27	**HOLIDAY**					
28	1-04	1-03	1-15	1-00	1-11	1-12
29	1-05	1-06	1-10	1-00	1-08	1-09
30	1-16	1-15	1-24	1-04	1-23	1-24
31	1-18	1-20	1-45**H**	1-15	1-45	1-43

85Sep Strike 78.00

May	Open		High	Low	Close	
1	0-05		0-06	0-05**L**	0-05	
2	0-05		0-06	0-05	0-06	
3	0-07		0-08	0-07	0-07	
6	0-07		0-08	0-07	0-07	
7	0-08		0-10	0-08	0-08	
8	0-08		0-08	0-06	0-06	
9	0-06		0-08	0-06	0-08	
10	0-10		0-11	0-09	0-10	
13	0-10		0-11	0-10	0-11	
14	0-12		0-14	0-12	0-13	
15	0-13		0-17	0-11	0-12	
16	0-12	0-13	0-17	0-12	0-16	
17	0-15		0-15	0-13	0-13	
20	0-28	0-26	0-32	0-23	0-30	
21	0-25		0-27	0-24	0-26	
22	0-27	0-28	0-28	0-21	0-21	
23	0-19	0-20	0-23	0-19	0-23	
24	0-24		0-26	0-23	0-24	0-25
27	**HOLIDAY**					
28	0-30		0-38	0-30	0-35	0-36
29	0-34		0-34	0-29	0-33	0-34
30	0-34		0-43	0-30	0-42	0-43
31	0-41	0-40	0-55**H**	0-36	0-54	0-53

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 80.00

May	Open	High	Low	Close	
1	0-03	0-03	0-03	0-03	
2				0-03**N**	
3	0-04	0-04	0-04	0-04	
6	0-04	0-04	0-02**L**	0-03	
7	0-04	0-04	0-03	0-04	
8	0-04	0-04	0-03	0-03	
9	0-03	0-04	0-03	0-04	
10	0-05	0-05	0-05	0-05	
13	0-05	0-05	0-05	0-05	
14	0-06	0-06	0-06	0-06	
15	0-06	0-08	0-06	0-06	
16	0-05	0-07	0-05	0-07	
17	0-06	0-06	0-05	0-05	
20	0-13	0-15	0-10	0-13	
21	0-12	0-12	0-10	0-11	
22	0-11	0-11	0-08	0-09	
23	0-08	0-10	0-08	0-09	
24	0-10	0-10	0-09	0-10	
27	**HOLIDAY**				
28	0-13	0-16	0-11	0-14	
29	0-13	0-14	0-11	0-14	0-13
30	0-14	0-18	0-12	0-17	0-18
31	0-17	0-25**H**	0-15	0-23	0-24

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

May	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1				434	1,616	2,200	414	182	10	27	4,883
2				316	618	1,009	364**L**	63	8**L**	5	2,383**L**
3			1**L**	103	3,423	3,470	699	395	30	37	8,158
6	6			60	1,475	1,109	1,322	41**L**	12	6	4,031
7				1,661**H**	2,985	3,833	2,274	92	47	16	10,908
8	150**H**			435	2,539	3,074	1,769	548	85	4	8,604
9	60			438	641	6,636	2,064	407	83	70	10,399
10				194	3,019	4,909	4,953	695	167	117	14,054
13	58			5	3,123	3,488	3,716	330	75	1**L**	10,796
14			100	808	5,525**H**	8,244	6,162	1,451	409	14	22,713
15			602	1,009	2,764	2,757	5,498	1,662	294	87	14,673
16			462	97	2,492	3,129	7,125	744	1,562	741	16,352
17			346	4	161**L**	4,981	7,106	1,725	1,571	617	16,511
20	1**L**			1,161	4,486	10,677**H**	19,777**H**	6,356	2,674	823	45,955**H**
21	6		44	556	514	2,875	4,394	4,530	1,406	976	15,301
22			1,000**H**	870	3,764	2,586	6,000	3,570	1,619	441	19,850
23				1**L**	1,655	524**L**	3,757	2,664	1,226	178	10,005
24				608	1,131	796	3,422	5,353	1,010	355	12,675
27	**HOLIDAY**										
28				727	1,281	3,057	4,123	7,803	2,376	1,372	20,739
29	40			144	670	540	2,297	4,225	1,480	1,452	10,848
30				18	608	576	4,424	7,910	3,288	2,046	18,870
31				5	1,050	1,815	9,900	14,243**H**	7,116**H**	3,701**H**	37,830
TOTAL	321		2,555	9,654	45,540	72,285	101,560	64,989	26,548	13,086	336,538

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

May	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1	612**L**	105**H**	1,244	8,814	16,614	19,254	8,002**L**	3,462**L**	1,802**L**	1,866	61,775**L**
2	612	105	1,244	8,894	16,713	19,020	8,244	3,503	1,807	1,861**L**	62,003
3	612	105	1,244	8,972**H**	18,264	20,431	8,482	3,537	1,811	1,866	65,324
6	612	105	1,244	8,972	18,533	20,734	9,394	3,545	1,821	1,872	66,832
7	612	105	1,244	8,633	19,655	22,024	10,417	3,607	1,844	1,876	70,017
8	762	105	1,244	8,361	20,434	21,618	11,201	3,699	1,921	1,876	71,221
9	812**H**	105	1,244	8,251	20,697**H**	24,269	12,238	3,683	1,961	1,878	75,138
10	812	105	1,244	8,239	18,851	23,336	14,545	3,931	2,037	1,890	74,990
13	761	105	1,244	8,242	18,190	23,840	15,561	4,140	2,088	1,890	76,061
14	761	105	1,269**H**	8,080	17,020	27,745	17,702	4,850	2,325	1,894	81,751
15	754	105	1,069	8,042	16,556	27,772**H**	18,969	5,448	2,404	1,974	83,093
16	754	105	1,057	7,718	15,504	27,110	21,430	5,706	3,338	2,352	85,074
17	754	105	860	7,508	15,492	26,726	23,575	6,253	4,108	2,601	87,982
20	754	2**L**	355	6,603	14,586	20,159	29,073	8,214	5,455	2,916	88,713
21	754		654	6,199	14,226	19,468	29,873	9,088	5,977	3,175	89,414
22	704		654	6,097	10,891	18,115	31,251	10,666	6,690	3,313	88,381
23	702		654	6,094	9,936	17,331	30,987	11,702	7,217	3,328	87,951
24	627		654	6,103	8,928	16,840	31,272**H**	15,188	7,662	3,356	90,630
27	**HOLIDAY**										
28	627		454	1,966	9,137	15,385	31,051	16,309	7,973	3,713	86,615
29	627		454	1,933	8,808	15,042	30,984	16,431	8,164	4,498	86,941
30	627		454	1,866	9,163	15,169	27,898	20,302	7,832	5,744	89,055
31	627		1**L**	1,861**L**	8,134**L**	13,808**L**	22,357	27,591**H**	11,608**H**	7,078**H**	93,065**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 66.00

May	Open		High	Low	Close	
1					4-04**N**	
2					4-18**N**	
3	4-36		4-36	4-36**L**	4-36	
6					4-41**N**	
7	4-52		4-52	4-45	4-45	
8					4-18**N**	
9					4-45**N**	
10					5-25**N**	
13	5-20	5-19	5-21	5-19	5-21	
14					5-62**N**	
15					5-58**N**	
16	6-15		6-22	6-15	6-22	
17					6-13**N**	
20					7-34**N**	
21					7-20**N**	
22					7-03**N**	
23					7-14**N**	
24					7-28**N**	
27	**HOLIDAY**					
28	8-33		8-33**H**	8-30	8-30	
29					8-29**N**	
30					8-59**N**	
31					9-32**N**	

85Dec Strike 68.00

May	Open		High	Low	Close	
1					2-53**N**	
2	2-52		3-00	2-48**L**	3-00	
3	3-18		3-18	3-18	3-18	
6					3-22**N**	
7	3-24		3-26	3-24	3-26	
8					3-00**N**	
9	3-10		3-25	3-10	3-25	
10					3-53**N**	
13	3-58		3-58	3-57	3-57	
14	4-29		4-29	4-29	4-29	
15	4-16		4-16	4-16	4-16	
16	4-44		4-46	4-30	4-46	
17	4-35		4-38	4-30	4-38	
20	5-24		5-55	5-24	5-46	
21	5-28		5-35	5-28	5-34	
22					5-20**N**	
23					5-28**N**	
24	5-35		5-40	5-35	5-40	
27	**HOLIDAY**					
28	5-63		6-36	5-63	6-35	
29					6-34**N**	
30	6-28		7-00	6-28	7-00	
31	6-62		7-31**H**	6-58	7-31	

85Dec Strike 70.00

May	Open		High	Low	Close	
1	1-58		1-58	1-54	1-57	
2	1-51		2-00	1-51**L**	1-63	
3	2-16		2-16	2-07	2-08	
6	2-11		2-15	2-11	2-15	
7	2-23		2-33	2-15	2-20	
8	2-15		2-15	2-01	2-01	
9	2-09		2-18	2-09	2-18	
10	2-31		2-44	2-31	2-44	
13	2-44		2-44	2-39	2-44	
14	2-44		3-09	2-44	3-09	
15	3-21		3-21	2-60	3-00	
16	3-15		3-21	3-06	3-21	
17	3-12		3-12	3-05	3-12	
20	4-00		4-26	4-00	4-13	
21	3-60		4-07	3-60	4-04	
22	4-05		4-07	3-50	3-54	
23	3-46		3-60	3-46	3-60	
24	4-08		4-08	4-08	4-08	
27	**HOLIDAY**					
28	4-52		4-54	4-45	4-54	
29	4-40		4-53	4-40	4-53	
30	4-49		5-11	4-49	5-11	
31	4-60		5-47**H**	4-60	5-47	

85Dec Strike 72.00

May	Open		High	Low	Close	
1	1-04		1-12	1-02**L**	1-12	
2	1-14		1-18	1-07	1-18	
3	1-30		1-30	1-20	1-26	
6	1-27		1-30	1-26	1-28	
7	1-32		1-47	1-30	1-33	
8	1-22		1-26	1-20	1-24	
9	1-18		1-32	1-18	1-32	
10	1-44		1-50	1-43	1-49	
13	1-52		1-52	1-45	1-47	
14	1-48		2-11	1-48	2-10	
15	2-13		2-15	2-00	2-02	
16	1-62		2-16	1-62	2-15	
17	2-02		2-10	2-02	2-06	
20	2-44		3-06	2-44	2-62	
21	2-42		2-57	2-42	2-55	
22	2-58		2-58	2-38	2-40	
23	2-30	2-31	2-47	2-28	2-47	
24	2-49		2-57	2-49	2-55	
27	**HOLIDAY**					
28	3-10		3-29	3-10	3-29	
29	3-21		3-27	3-13	3-27	
30	3-24		3-48	3-18	3-48	
31	3-40		4-10**H**	3-39	4-09	

85Dec Strike 74.00

May	Open		High	Low	Close	
1	0-39		0-47	0-39**L**	0-45	
2	0-43		0-48	0-43	0-48	
3	0-54		0-57	0-53	0-53	
6					0-53**N**	
7	0-56	0-55	1-03	0-55	0-58	
8	0-56		0-56	0-50	0-50	
9	0-52		0-58	0-50	0-58	
10	1-05		1-06	1-01	1-05	
13	1-10		1-10	1-04	1-04	
14	1-10	1-06	1-26	1-06	1-24	
15	1-25		1-33	1-18	1-18	
16	1-22		1-26	1-20	1-26	
17	1-20		1-24	1-17	1-18	
20	1-52		2-05	1-47	1-60	
21	1-50		1-55	1-47	1-54	
22	1-56		1-58	1-44	1-45	
23	1-35		1-48	1-35	1-48	
24	1-50		1-54	1-48	1-52	
27	**HOLIDAY**					
28	2-05		2-20	2-05	2-19	
29	2-10	2-12	2-19	2-06	2-19	
30	2-23		2-40	2-11	2-34	2-40
31	2-30		2-58**H**	2-24	2-58	

85Dec Strike 76.00

May	Open		High	Low	Close	
1	0-24		0-25	0-23**L**	0-25	
2	0-26		0-28	0-24	0-27	
3	0-32		0-32	0-31	0-31	
6	0-33		0-33	0-30	0-30	
7	0-30		0-37	0-30	0-33	
8	0-28		0-34	0-28	0-32	
9	0-34		0-34	0-34	0-34	
10	0-40		0-41	0-36	0-41	
13	0-45		0-45	0-39	0-41	
14	0-45		0-56	0-43	0-54	
15	0-58		0-59	0-50	0-50	
16	0-50		0-57	0-48	0-56	
17	0-53		0-53	0-47	0-50	
20	1-06	1-10	1-25	1-02	1-14	1-11
21	1-05		1-10	1-04	1-10	1-08
22	1-12		1-12	1-01	1-03	
23	0-63		1-04	0-59	1-04	
24	1-08		1-08	1-05	1-07	
27	**HOLIDAY**					
28	1-15		1-31	1-15	1-29	
29	1-24		1-28	1-17	1-28	
30	1-30		1-37	1-21	1-37	
31	1-37		1-53**H**	1-29	1-53	

85Dec Strike 78.00

May	Open		High	Low	Close	
1	0-13		0-14	0-13**L**	0-13	
2	0-13		0-14	0-13	0-14	
3	0-17		0-18	0-17	0-18	
6	0-18		0-18	0-17	0-18	
7	0-19		0-19	0-19	0-19	
8					0-17**N**	
9					0-18**N**	
10	0-20		0-24	0-20	0-24	
13	0-25		0-25	0-24	0-24	
14	0-25		0-31	0-25	0-31	
15	0-33		0-34	0-27	0-30	
16	0-30		0-31	0-28	0-31	
17	0-31		0-31	0-27	0-28	
20	0-42		0-52	0-41	0-44	
21	0-42		0-44	0-41	0-43	0-44
22	0-45		0-45	0-38	0-38	
23	0-36		0-39	0-35	0-39	
24	0-42		0-42	0-41	0-41	
27	**HOLIDAY**					
28	0-47	0-49	0-55	0-47	0-54	
29	0-50	0-49	0-52	0-47	0-52	
30	0-55		0-59	0-49	0-59	
31	0-58		1-08**H**	0-56	1-07	

85Dec Strike 80.00

May	Open		High	Low	Close	
1	0-06		0-07	0-06**L**	0-06	
2	0-06		0-07	0-06	0-07	
3	0-09		0-09	0-09	0-09	
6	0-08		0-08	0-08	0-08	
7	0-08		0-10	0-08	0-09	
8	0-08		0-10	0-08	0-08	
9					0-10**N**	
10	0-11		0-12	0-10	0-11	
13	0-12		0-12	0-12	0-12	
14	0-14		0-17	0-14	0-17	
15	0-14		0-19	0-14	0-15	
16	0-14		0-17	0-14	0-16	
17	0-16		0-16	0-15	0-16	
20	0-23		0-25	0-22	0-25	
21	0-22		0-23	0-21	0-23	
22	0-24		0-24	0-20	0-20	
23	0-19		0-20	0-18	0-20	
24	0-21		0-22	0-21	0-21	
27	**HOLIDAY**					
28	0-26		0-30	0-26	0-29	
29	0-28		0-29	0-27	0-29	
30	0-29		0-34	0-28	0-34	
31	0-32		0-41**H**	0-31	0-40	

H = high   **L** = low   **A** = asked   **B** = bid   **N** = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

May	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1			6	217	18**L**	24	32	16	313
2		101	2	55	36	33	38	29	294**L**
3	250	250	33	150	190	6	19	5	903
6	150	300**H**	7	13**L**		2**L**	6	305	783
7			58	58	100	51	20	606	893
8	250	250	493	545	60	11	1**L**	33	1,643
9		1**L**	80	131	111	100	10	1**L**	434
10			107	132	405	154	105	74	977
13	350**H**	1	14	622	39	1,097	16	83	2,222
14	10	5	9	206	91	147	96	53	617
15		1	36	183	83	321	456	307	1,387
16	1**L**	3	26	82	90	974	64	125	1,365
17	125	6	48	670	105	137	131	297	1,519
20		28	708	941	825	1,245	686**H**	148	4,581**H**
21		2	22	248	433	129	435	327	1,596
22			224	545	201	97	467	376	1,910
23			1**L**	216	926	405	221	223	1,992
24		2	30	30	1,241**H**	158	113	502	2,076
27	**HOLIDAY**								
28		210	13	1,141**H**	576	1,454**H**	141	383	3,918
29	225			485	388	665	163	127	2,053
30		101	18	77	166	580	481	814**H**	2,237
31		6	949**H**	928	122	1,093	553	778	4,429
TOTAL	1,361	1,267	2,884	7,675	6,206	8,883	4,254	5,612	38,142

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

May	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
1	278	868	895**L**	6,179	1,437**L**	615**L**	1,622	1,314**L**	13,208**L**
2	278	918	896	6,177	1,453	629	1,626	1,319	13,296
3	528	1,153**H**	907	6,176	1,544	634	1,626	1,324	13,892
6	528	918	908	6,177	1,544	634	1,627	1,519	13,855
7	528	918	958	6,172	1,534	658	1,607**L**	1,947	14,322
8	526	918	1,295	6,199	1,561	659	1,608	1,926	14,692
9	526	917	1,353	6,206	1,588	709	1,608	1,925	14,832
10	526	917	1,452	6,205	1,820	836	1,688	1,939	15,383
13	676	916	1,457	6,204	1,830	1,740	1,678	2,021	16,522
14	686**H**	916	1,454	6,213	1,844	1,754	1,712	1,992	16,571
15	686	916	1,478	6,219	1,814	1,768	1,999	2,077	16,957
16	686	917	1,479	6,223**H**	1,895	2,614	2,042	2,090	17,946
17	686	914	1,481	5,953	1,929	2,652	2,140	2,334	18,089
20	686	890	1,669	6,138	2,073	3,652	2,544	2,443	20,095
21	686	887	1,649	6,177	1,989	3,713	2,768	2,595	20,464
22	686	887	1,650	5,452	2,106	3,737	2,989	2,858	20,365
23	686	887	1,648	5,664	2,902	3,735	3,047	2,966	21,535
24	686	889	1,607	5,642	3,952**H**	3,739**H**	3,121	3,327	22,963**H**
27	**HOLIDAY**								
28	686	1,018	1,604	5,629	3,665	3,005	3,173	3,373	22,153
29	685	818	1,603	5,309	3,466	3,460	3,213	3,431	21,986
30	686	717	1,607	5,294	3,458	3,364	3,211	3,691	22,028
31	4**L**	711**L**	1,707**H**	5,254**L**	3,468	3,209	3,335**H**	3,835**H**	21,523

H = high   **L** = low   **A** = asked   **B** = bid   **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Mar Strike 72.00				86Mar Strike 74.00				86Mar Strike 76.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1												
2												
3												
6												
7												
8												
9												
10												
13												
14												
15												
16												
17												
20					2-08	2-08	1-62	2-06				
21					2-00	2-01	1-60	2-00				
22	2-47	2-47	2-46**L**	2-46	2-02	2-02	1-58	1-58	1-16	1-18	1-16**L**	1-18
23				2-51**N**	1-55	1-61	1-55**L**	1-61	1-17	1-21	1-17	1-21
24				2-57**N**				2-02**N**				1-23**N**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				3-25**N**	2-23	2-27	2-23	2-27	1-38	1-42	1-38	1-42
29				3-25**N**	2-24	2-26	2-17	2-26	1-34	1-42	1-32	1-42
30	3-42	3-43	3-42	3-43	2-21	2-39	2-21	2-39	1-40	1-56	1-40	1-56
31	3-45	4-07**H**	3-45	4-02	2-35	2-58**H**	2-32	2-58	1-58	2-04**H**	1-55	2-01

	86Mar Strike 78.00				86Mar Strike 80.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								
2								
3								
6								
7								
8								
9								
10								
13								
14								
15								
16								
17								
20								
21					0-36	0-36	0-35	0-35
22					0-35	0-35	0-32**L**	0-33
23								0-35**N**
24	0-55	0-56	0-55**L**	0-56	0-36	0-36	0-35	0-35
27	**HOLIDAY**				**HOLIDAY**			
28	0-62	1-02	0-62	1-02				0-44**N**
29	0-62	1-02	0-62	1-02	0-42	0-43	0-42	0-43
30	1-00	1-13	1-00	1-13	0-44	0-48	0-44	0-48
31	1-10	1-22**H**	1-10	1-22	0-46	0-55**H**	0-46	0-55

US BONDS CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86MAR

May	72.00	74.00	76.00	78.00	80.00	TOTAL
1						
2						
3						
6						
7						
8						
9						
10						
13						
14						
15						
16						
17						
20		182				182
21		47			1**L**	48
22	11**L**	8	1**L**		82	102
23	42**H**	2**L**	1		1	46
24				2**L**		2**L**
27	**HOLIDAY**					
28		200	335**H**	939**H**	3	1,477**H**
29		312**H**	236	10	3	561
30		12	11	226	5	254
31	25	76	19	26	266**H**	412
TOTAL	78	839	603	1,203	361	3,084

US BONDS CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86MAR

May	72.00	74.00	76.00	78.00	80.00	TOTAL
1						
2						
3						
6						
7						
8						
9						
10						
13						
14						
15						
16						
17						
20		178**L**				178**L**
21		201			1**L**	202
22	10**L**	204	1**L**		40	255
23	43**H**	204	2		41	290
24	43	204	2	2**L**	41	292
27	**HOLIDAY**					
28	43	404	336	941	44	1,768
29	43	688**H**	535	941	44	2,251
30	43	688	536**H**	957**H**	49	2,273
31	43	641	535	949	314**H**	2,482**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 62.00

Jun	Open		High	Low	Close	
3	15-50	15-51	15-51	15-42**L**	15-42	
4	15-52		15-52	15-48	15-48	
5	16-36	16-37	17-00**H**	16-36	17-00	
6					16-34**N**	
7					14-48**N**	
10					15-02**N**	
11					15-40**N**	
12					15-13**N**	
13					14-60**N**	
14					16-16**N**	
17					16-20**N**	
18					16-54**N**	
19					15-44**N**	
20					15-06**N**	
21					14-08**N**	
24					13-44**N**	
25					13-34**N**	
26					13-28**N**	
27					14-30**N**	
28					15-06**N**	

85Sep Strike 64.00

Jun	Open		High	Low	Close	
3					13-42**N**	
4					13-48**N**	
5					15-00**N**	
6					14-34**N**	
7					12-48**N**	
10					13-02**N**	
11					13-40**N**	
12					13-13**N**	
13					12-60**N**	
14					14-16**N**	
17					14-20**N**	
18					14-54**N**	
19					13-44**N**	
20					13-06**N**	
21					12-08**N**	
24					11-44**N**	
25					11-34**N**	
26					11-28**N**	
27					12-30**N**	
28					13-06**N**	

85Sep Strike 66.00

Jun	Open		High	Low	Close	
3					11-42**N**	
4					11-48**N**	
5					13-00**N**	
6					12-34**N**	
7					10-48**N**	
10	10-58		11-02**H**	10-58**L**	11-02	
11					11-40**N**	
12					11-13**N**	
13					10-60**N**	
14					12-16**N**	
17					12-20**N**	
18					12-54**N**	
19					11-44**N**	
20					11-06**N**	
21					10-08**N**	
24					9-44**N**	
25					9-34**N**	
26					9-28**N**	
27					10-30**N**	
28					11-06**N**	

85Sep Strike 68.00

Jun	Open		High	Low	Close	
3					9-42**N**	
4	9-45		9-48	9-38	9-48	
5	10-55		11-00**H**	10-55	11-00	
6					10-34**N**	
7	8-59		9-07	8-48	8-48	
10	8-43		9-02	8-43**L**	9-02	
11					9-40**N**	
12					9-13**N**	
13					8-60**N**	
14	10-18		10-18	10-16	10-16	
17					10-20**N**	
18					10-54**N**	
19					9-44**N**	
20					9-06**N**	
21					8-08**N**	
24					7-44**N**	
25					7-34**N**	
26					7-28**N**	
27					8-30**N**	
28					9-06**N**	

85Sep Strike 70.00

Jun	Open		High	Low	Close	
3	7-02		7-60	7-02	7-44	
4	7-29		7-61	7-29	7-49	
5	9-25		9-25**H**	8-29	9-00	
6	8-14		8-50	8-14	8-34	
7	7-38		7-44	6-49	6-50	
10	6-63		7-05	6-62	7-05	
11	7-33		7-44	7-33	7-38	
12	8-00		8-01	7-19	7-19	
13					6-61**N**	
14	8-12		8-20	8-12	8-16	
17	8-40		8-40	8-20	8-21	
18	8-43		8-54	8-39	8-54	
19	8-13		8-13	7-46	7-46	
20	7-49		7-49	7-00	7-06	
21	5-58		6-12	5-58	6-12	
24	5-48		5-60	5-48**L**	5-53	
25					5-41**N**	
26					5-35**N**	
27					6-30**N**	
28					7-06**N**	

85Sep Strike 72.00

Jun	Open		High	Low	Close	
3	5-08		6-17	5-04	5-44	5-46
4	5-27		5-61	5-27	5-51	
5	7-20		7-23**H**	6-30	7-01	
6	6-22		6-55	6-19	6-36	
7	5-59		5-59	4-58	4-58	
10	5-00		5-16	4-53	5-16	
11	5-26		5-55	5-26	5-50	
12	5-62		5-62	5-24	5-24	
13	5-00		5-10	5-00	5-10	
14	6-23		6-26	6-10	6-21	
17	6-54		6-54	6-16	6-24	
18	6-35		6-55	6-35	6-55	
19	5-53		5-53	5-53	5-53	
20	5-17		5-30	5-08	5-10	
21	4-40		4-40	4-00	4-30	
24	3-58		4-12	3-58	4-00	
25	3-48		4-06	3-48**L**	3-57	
26	4-03		4-10	3-52	3-52	
27	4-25		4-35	4-22	4-35	
28	5-11		5-11	5-06	5-08	

85Sep Strike 74.00

Jun	Open		High	Low	Close	
3	3-20		4-35	3-20	3-63	4-01
4	3-48		4-12	3-48	4-03	
5	5-20	5-23	5-27**H**	4-39	5-08	5-10
6	4-34		5-05	4-34	4-52	
7	4-16	4-11	4-16	3-27	3-31	
10	3-26		3-42	3-24	3-42	
11	3-56		4-10	3-56	4-06	
12	4-24		4-25	3-51	3-53	
13	3-40		3-40	3-26	3-37	
14	4-04		4-50	4-04	4-42	
17	5-08		5-08	4-35	4-42	
18	4-51		5-07	4-49	5-04	
19	4-38		4-44	4-10	4-11	4-10
20	3-63		4-10	3-29	3-40	
21	3-20	3-22	3-22	2-46	2-60	2-58
24	2-40		2-47	2-31	2-37	
25	2-17		2-39	2-17**L**	2-31	
26	2-35		2-48	2-26	2-26	
27	2-51		3-02	2-49	3-01	2-63
28	3-15		3-32	3-15	3-28	

85Sep Strike 76.00

Jun	Open		High	Low	Close	
3	1-63	2-03	2-59	1-63	2-28	2-33
4	2-14	2-22	2-43	2-14	2-35	2-34
5	3-40	3-45	3-57**H**	3-00	3-35	3-39
6	3-08		3-28	3-04	3-20	
7	2-46	2-40	2-52	2-03	2-12	2-10
10	2-08		2-20	2-02	2-20	
11	2-28		2-45	2-27	2-45	
12	2-48		2-58	2-26	2-32	
13	2-22	2-21	2-37	2-04	2-22	2-23
14	2-44		3-14	2-44	3-10	3-12
17	3-40		3-40	3-05	3-11	3-10
18	3-20		3-35	3-10	3-32	
19	3-17	3-01	3-17	2-39	2-41	2-47
20	2-38	2-33	2-45	2-09	2-18	2-22
21	1-60	2-02	2-03	1-37	1-51	1-52
24	1-36	1-38	1-39	1-27	1-32	1-31
25	1-21	1-19	1-32	1-19**L**	1-26	
26	1-28		1-37	1-20	1-20	
27	1-43	1-45	1-52	1-35	1-47	1-48
28	1-56	1-57	2-05	1-56	1-62	2-01

85Sep Strike 78.00

Jun	Open		High	Low	Close	
3	0-63	1-02	1-45	0-63	1-23	1-21
4	1-13	1-15	1-34	1-13	1-25	1-26
5	2-10	2-24	2-24**H**	1-48	2-15	2-17
6	1-52	1-50	2-14	1-50	2-05	2-03
7	1-39	1-44	1-45	1-07	1-10	1-14
10	1-16	1-17	1-22	1-08	1-20	1-22
11	1-27		1-41	1-27	1-39	1-36
12	1-40	1-42	1-52	1-25	1-30	1-29
13	1-24	1-21	1-35	1-11	1-24	1-22
14	1-39	1-36	2-07	1-36	2-00	1-60
17	2-24	2-18	2-24	1-56	1-62	1-6
18	2-00	2-03	2-14	1-60	2-12	
19	1-61	1-55	1-61	1-33	1-36	
20	1-31	1-29	1-38	1-13	1-20	1-21
21	1-08	1-05	1-10	0-52	0-62	1-00
24	0-51	0-49	0-55	0-47	0-51	
25	0-44	0-40	0-50	0-40**L**	0-46	0-47
26	0-48		0-52	0-43	0-43	
27	0-55	0-57	0-59	0-51	0-57	0-56
28	0-62	1-00	1-06	0-60	1-01	1-00

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Sep Strike 80.00						85Sep Strike 82.00					
Jun	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
3	0-28	0-31	0-50	0-28	0-42	0-41						
4	0-38		0-48	0-38	0-45		0-18		0-21	0-17	0-19	
5	1-12	1-18	1-22	0-59	1-20	1-18	0-36	0-39	0-45	0-28	0-45	0-44
6	1-00	0-63	1-17	0-63	1-12	1-14	0-34	0-32	0-45	0-32	0-42	0-41
7	0-60	0-54	0-61	0-36	0-39	0-40	0-32	0-34	0-34	0-18	0-19	0-20
10	0-42	0-44	0-46	0-36	0-44	0-46	0-22		0-23	0-19	0-23	
11	0-52		0-59	0-49	0-58	0-56	0-26	0-25	0-28	0-25	0-28	
12	0-60	0-58	1-00	0-48	0-49	0-50	0-30	0-29	0-32	0-23	0-25	
13	0-45	0-46	0-55	0-39	0-49	0-48	0-23		0-28	0-20	0-24	
14	0-56	0-60	1-14	0-56	1-08	1-09	0-30	0-32	0-42	0-30	0-38	0-39
17	1-17	1-24	1-24**H**	1-05	1-08	1-07	0-45	0-47	0-48**H**	0-36	0-38	
18	1-11	1-12	1-13	1-06	1-16	1-18	0-41	0-40	0-45	0-39	0-42	0-43
19	1-06	1-05	1-07	0-51	0-52	0-54	0-37	0-35	0-37	0-25	0-25	0-26
20	0-52	0-49	0-58	0-40	0-44	0-45	0-24	0-23	0-28	0-20	0-22	
21	0-35	0-38	0-40	0-25	0-34	0-33	0-18	0-20	0-20	0-12	0-17	
24	0-28	0-24	0-28	0-24	0-24		0-15		0-15	0-11	0-12	0-11
25	0-22	0-19	0-24	0-19**L**	0-23		0-11		0-12	0-10	0-11	0-10
26	0-23		0-26	0-20	0-21	0-20	0-12		0-12	0-09**L**	0-10	0-09
27	0-27	0-28	0-28	0-23	0-26		0-13		0-14	0-11	0-13	0-12
28	0-30	0-29	0-31	0-26	0-29	0-30	0-14	0-15	0-15	0-12	0-13	0-14

US BONDS CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85SEP

Jun	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
3	84				787**H**	1,714	3,385**H**	16,718**H**	18,525**H**	7,866		49,079**H**
4	566**H**			139	484	3,177**H**	1,761	3,872	6,650	4,670	1,474**L**	22,793
5	61**L**			2**L**	556	2,245	1,976	2,742	7,109	12,010**H**	6,638**H**	33,339
6					309	684	1,156	1,678	3,822	8,063	6,265	21,977
7				30	11	1,663	1,653	2,844	7,776	11,517	4,078	29,572
10			110**H**	100	40	289	301	2,481	4,460	5,169	3,249	16,199
11			15**L**		41	365	218	1,465	3,280	6,256	1,541	13,181**L**
12					364	660	880	3,245	3,394	5,885	2,809	17,237
13						8**L**	263	1,358	9,961	6,728	2,288	20,606
14				150**H**	14	18	952	2,136	9,965	9,378	2,985	25,598
17					31	204	754	1,912	3,144	5,265	2,998	14,308
18					92	687	1,246	538**L**	2,058**L**	3,640	5,808	14,069
19					7	250	550	1,535	3,642	4,822	4,343	15,149
20					4	10	78**L**	3,974	4,132	7,919	4,228	20,345
21					2**L**	100	165	11,818	12,732	7,728	4,647	37,192
24					317	156	941	3,005	4,063	2,887**L**	2,313	13,682
25					2	521	2,610	4,275	8,629	4,433	3,434	23,904
26						170	1,026	2,680	4,239	3,121	2,194	13,430
27						58	310	3,191	5,495	3,367	2,862	15,283
28						40	733	3,193	7,446	6,477	3,662	21,551
TOTAL	711		125	421	3,061	13,019	20,958	74,660	130,522	127,201	67,816	438,494

US BONDS CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85SEP

Jun	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
3	627**H**		1**L**	265	3,406**H**	13,465**H**	20,825**H**	18,922	15,201**L**	7,857**L**		80,569
4	61**L**		1	372**H**	2,580	11,617	20,015	18,812	16,287	8,951	894**L**	79,590**L**
5			1	371	1,935	10,547	19,438	17,312	16,185	10,844	5,182	81,815
6			1	370	1,917	9,999	18,556	16,240	15,592	10,918	8,753	82,346
7			1	248	1,883	9,948	17,884	15,810**L**	16,421	13,372	9,150	84,717
10			111	148**L**	1,920	9,984	17,664	17,372	17,562	13,749	9,833	88,343
11			126**H**	148	1,909	9,463	17,522	17,650	17,484	16,689	9,721	90,712
12			126	148	1,592	9,722	16,936	17,917	17,916	17,906	10,066	92,329
13			126	148	1,592	9,401	16,581	18,493	21,726	20,129	10,740	98,936
14			126	298	1,585	9,390	16,347	18,107	24,523	22,817**H**	10,924	104,117
17			126	258	1,554	9,215	16,162	16,741	24,172	20,476	11,415	100,119
18			126	257	1,503	8,970	15,737	16,598	23,785	20,824	14,134	101,934
19			126	257	1,495**L**	9,020	15,316	16,625	25,166	20,665	14,274	102,944
20			126	257	1,495	9,026	15,288**L**	19,306	25,875	20,269	15,545	107,187
21			126	257	1,495	8,722	15,322	23,346	24,807	21,203	16,329	111,607
24			126	257	1,794	8,750	15,755	24,056	24,024	21,392	16,733	112,887
25			126	257	1,794	8,450	17,951	23,972	27,393	22,139	18,010	120,092
26			126	257	1,789	8,187	18,485	23,289	28,763**H**	21,932	18,516**H**	121,344
27			126	257	1,789	8,175**L**	18,522	24,517	28,668	22,258	17,641	121,953**H**
28			126	257	1,789	8,175	16,685	25,784**H**	28,454	21,625	18,474	121,369

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 66.00

Jun	Open		High	Low	Close	
3					10-46**N**	
4					10-46**N**	
5					12-02**N**	
6					11-34**N**	
7					9-49**N**	
10					10-04**N**	
11					10-42**N**	
12					10-17**N**	
13					9-60**N**	
14					11-16**N**	
17					11-19**N**	
18					11-48**N**	
19					10-38**N**	
20	10-41		10-41**H**	10-03**L**	10-03	
21					9-04**N**	
24					8-42**N**	
25					8-36**N**	
26					8-28**N**	
27					9-30**N**	
28					10-08**N**	

85Dec Strike 68.00

Jun	Open		High	Low	Close	
3	8-56		8-60	8-46	8-46	
4	8-63		8-63	8-40	8-46	
5	9-48		10-02**H**	9-30	10-02	
6					9-39**N**	
7					7-56**N**	
10	7-44		8-13	7-44**L**	8-13	
11					8-46**N**	
12					8-21**N**	
13					8-02**N**	
14					9-16**N**	
17	9-38		9-38	9-19	9-19	
18					9-48**N**	
19					8-38**N**	
20					8-03**N**	
21					7-04**N**	
24					6-42**N**	
25					6-49**N**	
26					6-46**N**	
27					7-34**N**	
28					8-08**N**	

85Dec Strike 70.00

Jun	Open		High	Low	Close	
3	6-54		7-18	6-44	6-46	
4	6-32		6-63	6-32	6-53	
5	8-00		8-07**H**	7-32	8-07	
6	7-50		7-55	7-43	7-43	
7	6-33		6-33	5-60	5-60	6-04
10	6-01		6-35	6-01	6-35	
11	6-51		6-55	6-46	6-55	
12	6-57		7-00	6-35	6-35	
13					6-21**N**	
14					7-25**N**	
17	7-42		7-45	7-17	7-29	
18	7-45		7-53	7-40	7-53	
19	7-18		7-18	6-54	6-54	
20	6-54		6-54	6-13	6-25	
21	5-30		5-43	5-30	5-43	
24	5-15		5-20	5-15	5-20	
25	4-56		5-25	4-56**L**	5-15	
26					5-11**N**	
27	5-42		5-55	5-42	5-53	
28					6-22**N**	

85Dec Strike 72.00

Jun	Open		High	Low	Close	
3	4-39		5-36	4-39	5-03	
4	5-20		5-20	5-00	5-06	
5	6-15		6-18**H**	5-50	6-15	
6	6-06		6-11	5-63	5-63	
7	5-20		5-20	4-42	4-42	
10	4-36		4-62	4-35	4-62	
11	5-08		5-26	5-08	5-18	
12	5-20		5-20	5-00	5-00	
13	4-55		4-55	4-38	4-51	
14					5-50**N**	
17	6-10		6-10	5-50	5-50	
18	5-55		6-15	5-55	6-12	
19	5-27		5-27	5-13	5-13	
20	5-08		5-08	4-45	4-59	
21	4-04		4-15	4-04	4-15	
24	3-50		3-60	3-50	3-57	
25	3-48		3-62	3-48**L**	3-56	
26	3-57		3-62	3-50	3-50	
27	4-10		4-25	4-00	4-19	
28	4-30		4-45	4-28	4-45	

85Dec Strike 74.00

Jun	Open		High	Low	Close	
3	3-10		4-00	3-10	3-43	
4	3-32		3-50	3-29	3-42	
5	4-30		4-47	4-15	4-47	
6	4-15		4-40	4-15	4-36	
7	4-17	4-15	4-17	3-26	3-26	
10	3-23		3-38	3-21	3-38	3-35
11	3-54		3-59	3-46	3-59	
12	4-02		4-02	3-43	3-43	
13	3-48		3-48	3-25	3-30	
14	4-18		4-25	4-12	4-23	
17	4-53		4-53**H**	4-20	4-22	
18	4-30		4-44	4-30	4-44	
19	4-05		4-10	3-57	3-57	
20	3-56		3-56	3-16	3-37	
21	3-08		3-08	2-45	2-63	
24	2-51		2-54	2-50	2-50	
25	2-37		2-53	2-37**L**	2-48	
26	2-52		2-55	2-43	2-43	
27					3-01**N**	
28	3-22		3-23	3-14	3-20	

85Dec Strike 76.00

Jun	Open		High	Low	Close	
3	2-00		2-47	2-00	2-27	
4	2-12	2-14	2-39	2-12	2-31	
5	3-21		3-31**H**	2-63	3-29	
6	3-07		3-29	3-07	3-14	3-20
7	2-63		2-63	2-12	2-16	2-18
10	2-24		2-28	2-11	2-28	
11	2-38		2-52	2-35	2-52	2-49
12	2-55		2-58	2-34	2-36	
13	2-36		2-46	2-16	2-25	
14	2-44		3-13	2-44	3-10	
17	3-16		3-22	3-06	3-08	
18	3-16		3-26	3-12	3-22	3-20
19	3-02		3-05	2-40	2-40	
20	2-35		2-35	2-18	2-32	2-30
21	2-16		2-16	1-59	2-01	
24	1-57		1-60	1-50	1-55	
25	1-49		1-63	1-49**L**	1-54	
26	1-58		2-00	1-51	1-51	
27	2-05	2-01	2-08	1-56	2-04	
28	2-08		2-15	2-03	2-11	

85Dec Strike 78.00

Jun	Open		High	Low	Close	
3	1-14		1-48	1-14	1-32	
4	1-28		1-42	1-26	1-37	1-39
5	2-12		2-26**H**	1-61	2-22	
6	2-04	2-05	2-24	2-04	2-19	2-17
7	1-50	1-55	2-00	1-26	1-30	
10	1-30		1-39	1-24	1-39	
11	1-48		1-57	1-46	1-53	1-55
12	1-55	1-60	1-63	1-41	1-43	
13	1-35		1-51	1-29	1-41	
14	1-50		2-19	1-50	2-12	
17	2-25		2-25	2-05	2-09	
18	2-16		2-22	2-10	2-18	
19	2-04		2-04	1-48	1-48	
20	1-44		1-47	1-28	1-42	
21	1-28	1-30	1-32	1-09	1-19	
24	1-11		1-18	1-11	1-14	
25	1-06		1-18	1-04**L**	1-13	
26	1-15		1-18	1-09	1-09	
27	1-18		1-21	1-15	1-18	1-20
28	1-20		1-28	1-17	1-26	

85Dec Strike 80.00

Jun	Open		High	Low	Close	
3	0-47		1-04	0-47	0-60	
4	0-55	0-56	1-00	0-54	0-61	
5	1-19	1-28	1-35	1-15	1-34	
6	1-27		1-38**H**	1-22	1-36	
7	1-26		1-26	0-61	0-62	0-63
10	0-61		1-03	0-57	1-03	
11	1-08		1-13	1-05	1-10	1-09
12	1-19		1-20	1-04	1-05	
13	1-03		1-10	0-58	1-02	
14	1-13		1-35	1-13	1-29	1-31
17	1-33	1-35	1-38	1-23	1-26	
18	1-28		1-35	1-26	1-35	
19	1-25		1-26	1-08	1-09	
20	1-10		1-10	0-59	1-02	
21	0-60		0-60	0-46	0-54	0-55
24	0-49		0-52	0-45	0-48	
25	0-43	0-45	0-53	0-43**L**	0-49	0-50
26	0-52		0-54	0-47	0-47	
27	0-52		0-53	0-49	0-50	0-49
28	0-53		0-55	0-49	0-53	

85Dec Strike 82.00

Jun	Open		High	Low	Close	
3						
4	0-30		0-33	0-30	0-33	
5	0-58		1-00	0-50	1-00	
6	0-60		1-02**H**	0-57	1-00	
7	0-62		0-62	0-37	0-37	
10	0-36		0-41	0-36	0-40	
11	0-44		0-48	0-42	0-47	
12	0-52		0-53	0-42	0-43	
13	0-41		0-47	0-36	0-41	
14	0-50		0-63	0-50	0-60	
17	0-63	1-00	1-00	0-55	0-56	0-55
18	0-62		1-00	0-58	0-63	0-62
19	0-59	0-58	0-59	0-45	0-45	
20	0-44		0-45	0-36	0-39	
21	0-38	0-39	0-39	0-29	0-33	
24	0-29		0-30	0-29	0-30	
25	0-27		0-31	0-27**L**	0-29	
26	0-31		0-32	0-29	0-29	
27	0-33		0-33	0-29	0-29	
28	0-32		0-33	0-27	0-31	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Jun	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
3		185**H**	154	481	671	660	411	1,747		4,309
4		1**L**	311	337	59	499	1,014	785	291	3,297
5		80	26	69	143	289	3,239	1,676	828	6,350
6			276	5	771	108	1,955	1,309	701	5,125
7			24	4	37	888	2,349	1,553	590	5,445
10		86	3	2	15	461	2,279	204	293	3,343
11			52	123	3**L**	554	1,035	569	278	2,614
12			130	131	78	248	697	282	195	1,761
13				1**L**	69	570	2,652	136**L**	338	3,766
14				1	19	433	1,331	968	661	3,413
17		20	658**H**	30	86	27	1,704	3,045**H**	566	6,136
18			47	6	262	23	433	2,024	223	3,013
19			245	103	16	4**L**	735	548	186	1,837
20	1**H**		1**L**	101	16	1,853**H**	1,964	2,881	348	7,165
21			9	102	888	809	1,559	2,998	257	6,622
24			5	2	804	363	970	1,043	155**L**	3,342
25			4	601**H**	1,782**H**	1,210	4,123**H**	922	841**H**	9,483**H**
26				51	11	282	627	874	342	2,187
27			201	271		115	176**L**	308	338	1,409**L**
28				270	439	934	484	328	230	2,685
TOTAL	1	372	2,146	2,691	6,169	10,330	29,737	24,200	7,661	83,307

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Jun	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
3	4**H**	635**H**	1,719**H**	5,442	3,382	3,153	3,315**L**	3,923**L**		21,573**L**
4	4	517	1,706	5,249	3,313	2,788	3,524	4,264	221**L**	21,586
5	4	236	1,685	5,233	3,294	2,686**L**	3,803	4,956	687	22,584
6	4	236	1,584	5,207	3,224	2,696	4,363	5,774	1,059	24,147
7	4	236	1,588	5,205	3,214	3,315	5,767	5,785	1,584	26,698
10	4	236	1,593	5,205	3,213	3,173	7,518	5,766	1,743	28,451
11	4	236	1,561**L**	5,147	3,211	3,307	7,415	5,997	1,983	28,861
12	4	236	1,631	5,122	3,160	3,163	7,910	5,985	2,069	29,280
13	4	236	1,631	5,195	3,147**L**	3,495	9,871	5,987	2,214	31,780
14	4	236	1,638	5,195	3,151	3,573	10,760	6,328	2,514	33,399
17	4	216	1,687	5,121	3,216	3,626	11,183**H**	8,096	2,779	35,928
18	4	26**L**	1,636	5,121	3,427	3,586	11,049	8,612	2,889	36,350
19	3**L**	26	1,637	5,121	3,428	3,587	11,138	8,630	3,052	36,622
20	3	26	1,637	5,122	3,431	3,680	10,291	6,970	3,091	34,251
21	3	26	1,633	5,106**L**	3,837	4,049	10,013	8,041	3,239	35,947
24	3	26	1,628	5,108	4,538	4,025	9,627	8,425	3,305	36,685
25	3	26	1,627	5,609	4,503	3,902	6,899	8,584	3,910	35,063
26	3	26	1,627	5,609	4,642	4,000	6,280	9,066	4,111	35,364
27	3	26	1,626	5,736	4,638	3,990	6,373	9,303	4,221	35,916
28	3	26	1,626	5,936**H**	4,977**H**	4,691**H**	6,594	9,317**H**	4,388**H**	37,558**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Mar Strike 72.00				86Mar Strike 74.00				86Mar Strike 76.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	4-60	4-60**H**	4-56	4-56	3-50	3-50	3-35	3-39	2-40	2-40	2-37	2-37
4				4-58**N**	3-40	3-41	3-39	3-41	2-42	2-42	2-37	2-40
5				6-00**N**	4-07	4-39**H**	4-07	4-39	3-10	3-30	3-07	3-30
6				5-50**N**				4-34**N**	3-09	3-32**H**	3-09	3-32
7				4-27**N**	4-17	4-17	3-23	3-23	3-08	3-08	2-31	2-31
10				4-43**N**	3-25	3-37	3-23	3-37				2-43**N**
11				5-03**N**				3-56**N**	2-47	2-57	2-43	2-57
12				4-54**N**	3-46	3-46	3-46	3-46	3-00	3-07	2-45	2-45
13				4-43**N**	3-46	3-46	3-18	3-36	2-46	2-46	2-30	2-39
14				5-34**N**	4-08	4-19	4-08	4-19	3-00	3-15	3-00	3-15
17				5-34**N**				4-18**N**	3-27	3-27	3-15	3-15
18				5-54**N**				4-34**N**	3-13	3-29	3-13	3-29
19				4-58**N**	3-50	3-50	3-47	3-47	3-02	3-02	2-49	2-49
20				4-34**N**				3-27**N**	2-30	2-33	2-30	2-33
21				4-00**N**	3-10	3-10	2-54	3-00	2-16	2-18	2-05	2-07
24	3-49	3-51	3-48**L**	3-51				2-53**N**	1-60	2-03	1-60	2-02
25				3-48**N**	2-51	2-59	2-50	2-50	2-00	2-06	1-60	2-00
26				3-44**N**	2-53	2-57	2-45**L**	2-45	1-62	2-07	1-59**L**	1-59
27	4-00	4-12	4-00	4-12	3-07	3-08	3-00	3-08	2-06	2-16	2-06	2-16
28	4-15	4-28	4-15	4-28	3-22	3-22	3-19	3-19	2-21	2-23	2-21	2-23

	86Mar Strike 78.00					86Mar Strike 80.00				86Mar Strike 82.00					
Jun	Open		High	Low	Close	Open	High	Low	Close	Open		High	Low	Close	
3	1-52		1-52	1-51	1-51	1-00	1-15	1-00	1-14						
4	1-60		1-60	1-51	1-53	1-16	1-16	1-16	1-16	0-52		0-52	0-52	0-52	
5	2-34		2-34**H**	2-20	2-33	1-45	1-50	1-27	1-49	0-60		1-12	0-60	1-12	
6	2-17		2-33	2-17	2-32	1-46	1-56**H**	1-46	1-52	1-10	1-11	1-22	1-09	1-18	1-16
7	1-50	1-54	2-10	1-48	1-48	1-40	1-40	1-14	1-14	1-13		1-13	0-50	0-52	0-50
10					1-60**N**	1-20	1-23	1-17	1-23	0-48		0-62	0-48	0-60	
11	2-00		2-09	2-00	2-09	1-29	1-30	1-25	1-30	1-00		1-02	0-62	1-02	
12	2-10		2-10	1-62	1-62	1-33	1-36	1-19	1-24	1-05		1-06	0-58	0-58	
13	1-50		1-58	1-46	1-58	1-28	1-30	1-15	1-22	0-58		0-63	0-51	0-56	
14	2-21		2-26	2-20	2-26	1-33	1-45	1-33	1-42	1-06		1-20	1-06	1-13	1-15
17	2-30		2-30	2-21	2-28	1-52	1-52	1-44	1-45	1-24		1-24**H**	1-08	1-11	
18					2-36**N**	1-50	1-50	1-42	1-50	1-14		1-19	1-11	1-15	
19					2-01**N**	1-36	1-36	1-26	1-26	1-03		1-04	0-59	0-59	
20	1-53		1-53	1-46	1-50	1-20	1-20	1-16	1-18	0-59		0-60	0-52	0-52	
21	1-36		1-38	1-28	1-30	1-10	1-10	0-63	1-02	0-55		0-55	0-44	0-44	
24	1-26		1-29	1-25	1-28	0-62	1-01	0-61	0-61	0-43		0-43	0-40	0-41	
25	1-31		1-33	1-25	1-27	0-58	1-04	0-58**L**	0-63	0-39		0-47	0-35**L**	0-42	
26	1-30		1-35	1-22**L**	1-22	1-01	1-04	0-60	0-60	0-46		0-47	0-41	0-41	
27	1-36		1-36	1-30	1-33	1-09	1-09	1-02	1-04	0-50		0-50	0-44	0-45	
28	1-34		1-43	1-34	1-41	1-10	1-10	1-04	1-07	0-48		0-49	0-46	0-46	

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Jun	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
3	9	41	57	10	66		183
4		3	79	1**L**	60	23	166
5		4	3	6	150	16**L**	179
6			14	456	4	677**H**	1,151
7		28	23	455	1**L**	165	672
10		113			60	34	207
11			216	10	43	399	668
12		200**H**	311	58	71	112	752
13		155	340	72	6	95	668
14		1**L**	3	2	3	31	40**L**
17			12	6	47	80	145
18			201	1	337	53	592
19		6	17		67	16	106
20			1**L**	270	11	31	313
21		46	400	121	131	23	721
24	100**H**		263	1,025**H**	25	65	1,478**H**
25		2	161	351	13	288	815
26		67	689**H**	503	26	65	1,350
27	2	57	105	171	25	210	570
28	1**L**	20	1	323	344**H**	93	782
TOTAL	112	743	2,896	3,841	1,490	2,476	11,558

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Jun	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
3	46**L**	642	535**L**	955	280**L**		2,458**L**
4	46	642	545	955	280	23**L**	2,491
5	46	642	545	955	365	31	2,584
6	46	642	535	1,299	368	700	3,590
7	46	642	535	1,744	365	858	4,190
10	46	643**H**	535	1,744	321	881	4,170
11	46	643	635	1,744	355	1,233	4,656
12	46	489**L**	885	1,799	408	1,329	4,956
13	46	543	1,225	1,849**H**	413	1,422	5,498
14	46	493	1,225	1,849	416	1,451	5,480
17	46	493	1,225	1,849	452	1,461	5,526
18	46	493	1,254	1,849	772	1,445	5,859
19	46	493	1,244	1,849	829	1,456	5,917
20	46	493	1,244	1,629	829	1,479	5,720
21	46	504	1,244	1,529	786	1,492	5,601
24	146	504	1,255	620**L**	810	1,499	4,834
25	146	505	1,395	744	812	1,771	5,373
26	146	505	1,836	1,145	826	1,819	6,277
27	148	505	1,936	1,188	839**H**	2,029	6,645**H**
28	149**H**	505	1,937**H**	1,351	602	2,069**H**	6,613

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 62.00

Jul	Open	High	Low	Close
1				15-34**N**
2				15-22**N**
3				15-18**N**
4	**HOLIDAY**			
5				17-00**N**
8				16-20**N**
9				16-20**N**
10	16-12	16-12**H**	16-02**L**	16-02
11				15-14**N**
12				15-28**N**
15				15-24**N**
16				15-50**N**
17				16-02**N**
18				14-38**N**
19				14-28**N**
22				13-56**N**
23				13-60**N**
24				13-40**N**
25				13-28**N**
26				13-04**N**
29				12-40**N**
30				12-44**N**
31				13-12**N**

85Sep Strike 64.00

Jul	Open	High	Low	Close
1				13-34**N**
2				13-22**N**
3				13-18**N**
4	**HOLIDAY**			
5				15-00**N**
8				14-20**N**
9				14-20**N**
10				14-02**N**
11				13-14**N**
12				13-28**N**
15				13-24**N**
16				13-50**N**
17				14-02**N**
18				12-38**N**
19				12-28**N**
22				11-56**N**
23				11-60**N**
24				11-40**N**
25				11-28**N**
26				11-04**N**
29				10-40**N**
30				10-44**N**
31				11-12**N**

85Sep Strike 66.00

Jul	Open	High	Low	Close
1				11-34**N**
2				11-22**N**
3				11-18**N**
4	**HOLIDAY**			
5				13-00**N**
8				12-20**N**
9				12-20**N**
10				12-02**N**
11				11-14**N**
12				11-28**N**
15				11-24**N**
16				11-50**N**
17				12-02**N**
18				10-38**N**
19				10-28**N**
22				9-56**N**
23				9-60**N**
24				9-40**N**
25				9-28**N**
26				9-04**N**
29				8-40**N**
30				8-44**N**
31				9-12**N**

85Sep Strike 68.00

Jul	Open	High	Low	Close
1				9-34**N**
2				9-22**N**
3				9-18**N**
4	**HOLIDAY**			
5	11-04	11-04**H**	11-00	11-00
8	10-32	10-32	10-16	10-20
9	10-20	10-20	10-20	10-20
10				10-02**N**
11				9-14**N**
12				9-28**N**
15				9-24**N**
16				9-50**N**
17				10-02**N**
18				8-38**N**
19	8-16	8-28	8-16	8-28
22				7-56**N**
23				7-60**N**
24	7-51	7-51	7-40**L**	7-40
25				7-28**N**
26				7-04**N**
29				6-40**N**
30				6-44**N**
31				7-12**N**

85Sep Strike 70.00

Jul	Open		High	Low	Close
1	7-47		7-47	7-22	7-34
2	7-25		7-25	7-22	7-22
3	7-41	7-40	7-41	7-18	7-18
4	**HOLIDAY**				
5	8-53		9-00**H**	8-53	9-00
8	8-42		8-42	8-16	8-20
9					8-20**N**
10					8-02**N**
11	7-18		7-18	7-18	7-18
12					7-28**N**
15	7-04		7-24	7-04	7-24
16					7-50**N**
17	8-13		8-13	7-40	8-02
18					6-38**N**
19					6-28**N**
22					5-56**N**
23					5-60**N**
24					5-40**N**
25					5-28**N**
26					5-04**N**
29	4-22		4-41	4-22**L**	4-41
30					4-44**N**
31					5-12**N**

85Sep Strike 72.00

Jul	Open		High	Low	Close
1	5-43		5-43	5-23	5-34
2	5-12		5-31	5-12	5-22
3	5-44		5-44	5-18	5-20
4	**HOLIDAY**				
5	6-32		7-03**H**	6-32	7-03
8	6-44		6-44	6-20	6-20
9	5-63	6-00	6-21	5-63	6-20
10	6-36		6-36	6-03	6-03
11	5-45		5-47	5-14	5-18
12	4-62		5-29	4-62	5-29
15	5-25		5-34	5-22	5-27
16	5-38		5-50	5-24	5-50
17	5-42		6-03	5-32	6-03
18	4-60		4-60	4-40	4-40
19	4-25		4-40	4-24	4-31
22	4-02		4-10	3-53	3-56
23	3-54		3-60	3-54	3-60
24	4-21		4-21	3-40	3-40
25	3-27		3-34	3-20	3-28
26	3-08		3-16	3-04	3-04
29	2-50		2-50	2-28	2-46
30	2-59		3-00	2-25**L**	2-49
31	2-62		3-17	2-62	3-17

85Sep Strike 74.00

Jul	Open		High	Low	Close	
1	3-41	3-48	3-60	3-38	3-48	
2	3-29		3-54	3-29	3-38	
3	3-50		3-57	3-30	3-37	
4	**HOLIDAY**					
5	4-42		5-09**H**	4-37	5-09	
8	4-50		4-51	4-25	4-30	
9	4-11		4-53	4-11	4-31	
10	4-40		4-40	4-13	4-14	4-13
11	3-61		3-62	3-34	3-34	
12	3-40	3-35	3-48	3-15	3-43	
15	3-37		3-44	3-37	3-42	
16	3-53		3-58	3-39	3-58	
17	4-18		4-18	3-54	4-10	
18	3-24		3-24	2-53	2-53	2-56
19	3-03	3-05	3-05	2-36	2-45	
22	2-20		2-28	2-09	2-18	
23	2-04		2-21	2-04	2-16	2-17
24	2-28		2-31	1-62	1-62	
25	1-60		1-60	1-42	1-52	
26	1-29	1-24	1-43	1-24	1-35	
29	1-12		1-17	1-00**L**	1-15	1-16
30	1-14	1-12	1-26	1-03	1-18	1-19
31	1-21		1-43	1-15	1-43	

85Sep Strike 76.00

Jul	Open		High	Low	Close	
1	2-15		2-30	2-06	2-15	2-19
2	2-01		2-22	2-00	2-09	
3	2-16		2-24	2-00	2-06	
4	**HOLIDAY**					
5	3-00	3-07	3-29**H**	2-58	3-21	
8	3-02		3-11	2-47	2-52	
9	2-42		3-08	2-36	2-53	
10	2-63		3-00	2-37	2-37	2-38
11	2-25		2-26	2-00	2-06	2-07
12	2-07		2-16	1-50	2-12	2-13
15	1-62	1-61	2-14	1-61	2-08	2-06
16	2-12		2-19	2-01	2-19	
17	2-46	2-45	2-46	2-10	2-32	2-34
18	2-26		2-26	1-25	1-25	1-29
19	1-39		1-39	1-15	1-18	1-20
22	1-02	1-06	1-09	0-56	0-61	0-63
23	0-57		1-02	0-55	0-59	0-61
24	1-03	1-06	1-08	0-50	0-50	0-51
25	0-46	0-49	0-49	0-39	0-44	
26	0-30	0-32	0-38	0-30	0-32	0-33
29	0-22	0-25	0-27	0-19**L**	0-25	0-26
30	0-24	0-23	0-30	0-21	0-27	0-28
31	0-31	0-30	0-38	0-25	0-37	0-38

85Sep Strike 78.00

Jul	Open		High	Low	Close	
1	1-10		1-18	1-05	1-12	1-10
2	1-06	1-02	1-15	1-00	1-07	1-08
3	1-11	1-12	1-17	1-01	1-04	1-05
4	**HOLIDAY**					
5	1-29		2-03**H**	1-29	1-61	1-62
8	1-52	1-47	1-54	1-32	1-36	1-37
9	1-23	1-24	1-49	1-23	1-38	1-39
10	1-42		1-42	1-24	1-25	1-24
11	1-18	1-14	1-18	1-00	1-02	1-04
12	1-08	1-05	1-12	0-54	1-08	
15	0-62	1-00	1-08	0-60	1-01	1-00
16	1-00	1-02	1-10	0-60	1-08	1-10
17	1-28	1-30	1-30	1-00	1-15	1-18
18	1-12		1-12	0-37	0-37	0-38
19	0-42	0-48	0-48	0-29	0-32	0-34
22	0-25	0-26	0-28	0-20	0-22	0-23
23	0-19	0-20	0-23	0-18	0-19	0-20
24	0-23	0-24	0-24	0-15	0-15	0-16
25	0-15	0-13	0-15	0-11	0-13	0-14
26	0-08	0-10	0-12	0-08	0-09	0-10
29	0-07	0-08	0-08	0-06**L**	0-07	0-08
30	0-07		0-09	0-07	0-08	
31	0-09		0-11	0-07	0-11	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Sep Strike 80.00						**85Sep Strike 82.00**					
Jul	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	0-34		0-39	0-31	0-35		0-15		0-16	0-13	0-14	
2	0-30		0-37	0-28	0-31	0-32	0-12		0-15	0-12	0-13	
3	0-34		0-37	0-29	0-30	0-31	0-14		0-15	0-12	0-12	0-13
4	**HOLIDAY**						**HOLIDAY**					
5	0-45	0-58	1-03**H**	0-45	1-00	1-01	0-22	0-23	0-30**H**	0-20	0-28	0-29
8	0-56	0-54	0-58	0-46	0-48		0-24		0-26	0-20	0-21	
9	0-39	0-42	0-56	0-39	0-48	0-49	0-19		0-25	0-18	0-21	0-22
10	0-52	0-53	0-53	0-44	0-44		0-24	0-22	0-24	0-18	0-18	
11	0-37	0-36	0-37	0-29	0-30	0-31	0-16	0-17	0-17	0-11	0-11	0-12
12	0-32	0-30	0-36	0-24	0-33		0-12		0-14	0-09	0-13	
15	0-28		0-31	0-26	0-28	0-27	0-11		0-12	0-10	0-10	0-11
16	0-26	0-27	0-33	0-24	0-32	0-33	0-10		0-13	0-09	0-12	0-13
17	0-40	0-41	0-41	0-26	0-32	0-33	0-16	0-15	0-16	0-09	0-12	
18	0-31	0-30	0-31	0-14	0-14	0-15	0-12	0-10	0-12	0-05	0-05	
19	0-16	0-15	0-16	0-10	0-11	0-12	0-06	0-05	0-06	0-03	0-03	0-04
22	0-09	0-08	0-10	0-07	0-08		0-03		0-04	0-02	0-02	0-03
23	0-07		0-08	0-05	0-06	0-07	0-03		0-03	0-02	0-02	
24	0-08	0-09	0-09	0-05	0-06	0-05	0-02		0-03	0-01**L**	0-01	
25	0-05		0-05	0-03	0-05	0-04	0-02		0-02	0-01	0-01	
26	0-03		0-04	0-03	0-03		0-01		0-02	0-01	0-01	
29	0-02		0-03	0-02**L**	0-02	0-03	0-01		0-01	0-01	0-01	
30	0-03		0-03	0-02	0-03		0-01		0-01	0-01	0-01	
31	0-03		0-04	0-02	0-04	0-03	0-01		0-02	0-01	0-01	

US BONDS CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85SEP

Jul	**62.00**	**64.00**	**66.00**	**68.00**	**70.00**	**72.00**	**74.00**	**76.00**	**78.00**	**80.00**	**82.00**	**TOTAL**
1					7	3**L**	461	5,770	6,037	3,882	1,439	17,599
2					1**L**	24	135	806	4,109	3,923	537	9,535
3					423**H**	244	123	1,149	3,971	4,839	827	11,576
4	**HOLIDAY**											
5				50	5	53	1,136	5,959	6,171	6,616	2,597	22,587
8				20	68	59	808	1,738	5,861	6,953	1,879	17,386
9				25		105	570	968	2,603	5,131	3,378	12,780
10	2**H**					1,118	20**L**	645	2,276**L**	2,798	4,093**H**	10,952
11					1	235	404	2,004	4,325	8,729**H**	1,840	17,538
12						225	305	2,184	5,715	6,882	1,760	17,071
15					10	167	36	508**L**	3,068	2,741	945	7,475**L**
16						176	783	791	4,699	3,149	1,968	11,566
17						140	281	731	3,148	7,717	1,538	13,555
18						40	331	4,013	7,847	5,850	2,809	20,890
19				80**H**		884	553	6,361	8,535**H**	4,689	836	21,938
22						419	1,831	10,995**H**	7,270	3,488	1,042	25,045**H**
23						356	575	4,382	5,300	2,629	414	13,656
24				1**L**		342	569	3,964	3,869	2,185	988	11,918
25						74	2,716	8,853	6,998	1,462	233**L**	20,336
26						278	1,681	8,739	5,511	1,480	491	18,180
29					15	358	9,017**H**	8,661	3,285	1,026**L**	305	22,667
30						456	3,581	6,240	4,074	1,531	571	16,453
31						1,188**H**	2,171	4,973	3,116	2,658	629	14,735
TOTAL	2			176	530	6,944	28,087	90,434	107,788	90,358	31,119	355,438

US BONDS CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85SEP

Jul	**62.00**	**64.00**	**66.00**	**68.00**	**70.00**	**72.00**	**74.00**	**76.00**	**78.00**	**80.00**	**82.00**	**TOTAL**
1			126**H**	257	1,788**H**	8,173**H**	16,330	23,160	28,572	21,441**L**	18,355	118,202
2			126	257	1,788	8,169	16,326	23,140	29,258	22,239	18,333	119,636
3			126	257	1,788	8,138	16,333	23,152	30,603**H**	24,253	18,445	123,095**H**
4	**HOLIDAY**											
5			126	307	1,785	7,688	16,333	20,749	30,212	25,219	19,199	121,618
8			126	307	1,717	7,631	16,386	20,145	29,537	24,680	18,080**L**	118,609
9			126	332**H**	1,717	7,534	15,899	19,664	28,409	25,080	18,337	117,098
10	2**H**		126	332	1,717	6,590	15,911	19,603	28,433	24,993	18,952	116,659**L**
11	2		126	332	1,718	6,466	15,893	19,870	29,572	28,540	19,350	121,869
12	2		126	252	1,717	6,650	15,623	19,609	29,245	29,484**H**	19,166	121,874
15	2		126	252	1,717	6,620	15,618**L**	19,502	28,996	29,307	19,166	121,306
16	2		126	252	1,295	6,378	15,694	19,374	30,004	28,914	20,010**H**	122,049
17			126	252	1,230**L**	6,277	15,961	19,244	30,565	27,064	19,578	120,297
18			126	252	1,230	6,192	16,097	18,535**L**	30,490	26,044	18,932	117,898
19			126	252	1,230	5,803	16,426	20,660	29,326	26,391	19,265	119,479
22			126	252	1,230	5,610	16,373	24,324	26,961	26,136	19,412	120,424
23			126	252	1,230	5,360	16,311	23,419	26,558	25,402	19,469	118,127
24			126	252	1,230	5,118	16,457	24,757	26,392	24,767	19,633	118,732
25			126	252	1,230	5,094	18,367	25,016	26,284	24,732	19,703	120,804
26			126	252	1,230	5,162	18,762	25,150**H**	26,362	24,874	19,745	121,663
29			125**L**	249**L**	1,230	5,175	19,504	23,391	26,128	24,622	19,689	120,113
30			125	249	1,230	4,962	20,636	24,223	26,370	24,745	19,714	122,254
31			125	249	1,230	4,202**L**	20,649**H**	24,847	26,112**L**	24,619	19,717	121,750

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 66.00

Jul	Open	High	Low	Close
1				10-34**N**
2				10-20**N**
3				10-16**N**
4	**HOLIDAY**			
5				11-60**N**
8				11-17**N**
9				11-17**N**
10				10-62**N**
11	10-07	10-07**H**	10-07	10-07
12				10-22**N**
15				10-20**N**
16				10-42**N**
17				11-00**N**
18	10-02	10-02	9-36**L**	9-36
19				9-26**N**
22				8-57**N**
23				8-59**N**
24				8-33**N**
25				8-25**N**
26				7-62**N**
29				7-36**N**
30				7-41**N**
31				8-12**N**

85Dec Strike 68.00

Jul	Open	High	Low	Close
1				8-35**N**
2				8-20**N**
3				8-16**N**
4	**HOLIDAY**			
5				9-60**N**
8				9-18**N**
9				9-18**N**
10				9-00**N**
11				8-10**N**
12				8-28**N**
15				8-23**N**
16				8-45**N**
17				9-00**N**
18				7-43**N**
19				7-26**N**
22				7-02**N**
23				7-02**N**
24				6-41**N**
25				6-31**N**
26				6-08**N**
29	5-45	5-45**H**	5-45**L**	5-45
30				5-54**N**
31				6-20**N**

85Dec Strike 70.00

Jul	Open	High	Low	Close
1				6-41**N**
2				6-34**N**
3	6-40	6-40	6-30	6-30
4	**HOLIDAY**			
5	7-51	7-62**H**	7-51	7-62
8				7-28**N**
9				7-28**N**
10	7-26	7-26	7-09	7-09
11	6-24	6-29	6-24	6-29
12				6-43**N**
15				6-37**N**
16	6-45	6-53	6-45	6-53
17				7-09**N**
18				5-60**N**
19				5-48**N**
22	5-23	5-23	5-06	5-18
23				5-18**N**
24				4-61**N**
25	4-51	4-52	4-46	4-52
26	4-20	4-28	4-20	4-28
29	4-04	4-10	4-03**L**	4-10
30				4-13**N**
31				4-40**N**

85Dec Strike 72.00

Jul	Open	High	Low	Close	
1	5-10	5-10	4-56	5-00	
2	4-45	4-62	4-45	4-56	
3	5-01	5-07	4-48	4-53	
4	**HOLIDAY**				
5	6-01	6-12**H**	6-01	6-12	
8				5-47**N**	
9	5-50	6-04	5-38	5-40	5-44
10	5-49	5-49	5-30	5-30	
11				4-58**N**	
12	4-48	5-03	4-46	5-03	
15	4-52	5-04	4-52	5-00	
16	5-00	5-13	5-00	5-13	
17	5-40	5-40	5-15	5-30	
18				4-25**N**	
19	4-20	4-20	4-03	4-17	
22	3-58	3-58	3-40	3-47	
23	3-35	3-44	3-35	3-44	
24				3-31**N**	
25	3-19	3-21	3-19	3-19	
26	3-06	3-12	3-01	3-01	
29	2-49	2-50	2-32**L**	2-48	
30	2-56	2-56	2-40	2-51	
31	2-56	3-08	2-51	3-08	

85Dec Strike 74.00

Jul	Open	High	Low	Close	
1	3-41	3-41	3-26	3-37	
2	3-30	3-37	3-28	3-30	
3	3-41	3-41	3-24	3-30	
4	**HOLIDAY**				
5	4-10	4-43**H**	4-10	4-43	
8	4-26	4-30	4-10	4-16	
9	3-60	4-30	3-60	4-14	
10	4-12	4-15	4-01	4-01	
11	3-48	3-48	3-35	3-36	
12	3-17	3-46	3-17	3-46	
15				3-41**N**	
16	3-33	3-50	3-33	3-50	
17	4-05	4-05	3-47	4-00	
18	3-15	3-15	3-10	3-10	
19	3-00	3-03	2-55	3-00	
22	2-44	2-44	2-27	2-34	
23	2-25	2-36	2-20	2-31	
24	2-29	2-29	2-19	2-19	
25	2-10	2-14	2-02	2-11	
26	2-00	2-05	1-56	1-62	1-58
29	1-45	1-50	1-35**L**	1-48	
30	1-46	1-55	1-38	1-53	
31	1-57	2-01	1-50	2-01	

85Dec Strike 76.00

Jul	Open	High	Low	Close	
1	2-32	2-32	2-18	2-25	
2	2-14	2-29	2-14	2-22	
3	2-30	2-30	2-17	2-21	
4	**HOLIDAY**				
5	3-20	3-25**H**	3-00	3-20	
8	3-03	3-11	2-60	3-02	
9	2-52	3-15	2-51	3-00	
10	3-00	3-02	2-52	2-52	
11	2-34	2-42	2-26	2-27	
12	2-38	2-40	2-15	2-40	
15	2-36	2-36	2-30	2-30	
16	2-39	2-39	2-28	2-39	
17	2-56	2-56	2-33	2-50	
18	2-12	2-15	1-62	2-01	
19	2-02	2-02	1-54	1-55	
22	1-44	1-47	1-33	1-40	
23	1-38	1-39	1-27	1-35	1-34
24	1-43	1-44	1-21	1-25	
25	1-20	1-20	1-12	1-20	
26	1-06	1-16	1-06	1-08	1-10
29	0-63	1-01	0-56**L**	1-00	
30	0-61	1-06	0-59	1-03	
31	1-08	1-13	1-02	1-13	

85Dec Strike 78.00

Jul	Open		High	Low	Close	
1	1-36		1-40	1-29	1-35	
2	1-24		1-38	1-24	1-32	1-34
3	1-35		1-39	1-27	1-34	1-35
4	**HOLIDAY**					
5	2-05		2-20**H**	1-61	2-18	2-17
8	2-09		2-13	1-62	2-02	
9	1-54		2-12	1-54	2-00	
10	2-00		2-05	1-59	1-60	
11	1-50	1-49	1-50	1-39	1-40	
12	1-45		1-50	1-27	1-50	1-49
15	1-35		1-45	1-35	1-38	
16	1-38		1-47	1-32	1-45	
17	1-60		1-60	1-37	1-53	
18	1-50		1-50	1-17	1-17	
19	1-20		1-20	1-08	1-10	
22	1-02		1-03	0-59	1-00	
23	0-60		0-63	0-52	0-56	0-58
24	0-62		1-00	0-49	0-51	
25	0-48		0-48	0-43	0-46	
26	0-42		0-46	0-39	0-44	
29	0-38		0-38	0-32**L**	0-37	
30	0-35		0-40	0-34	0-40	0-39
31	0-40		0-44	0-38	0-44	

85Dec Strike 80.00

Jul	Open		High	Low	Close	
1	0-61		0-63	0-57	0-60	
2	0-55		1-00	0-54	0-57	
3	0-60		0-63	0-57	0-60	
4	**HOLIDAY**					
5	1-17	1-23	1-33**H**	1-15	1-28	
8	1-25		1-27	1-16	1-18	
9	1-12		1-25	1-10	1-17	
10	1-20		1-21	1-15	1-15	
11	1-12	1-13	1-13	1-00	1-02	1-01
12	1-10		1-10	0-58	1-09	1-08
15	1-01		1-05	1-00	1-00	
16	0-62		1-05	0-58	1-05	1-04
17	1-15	1-17	1-17	0-62	1-08	
18	1-07	1-06	1-07	0-47	0-47	
19	0-51		0-51	0-43	0-44	
22	0-39	0-41	0-41	0-34	0-36	
23	0-35		0-36	0-29	0-33	0-32
24	0-33		0-34	0-27	0-27	
25	0-28		0-28	0-24	0-25	
26	0-21	0-22	0-25	0-21	0-24	0-23
29	0-20		0-20	0-16**L**	0-18	
30	0-17		0-21	0-17	0-20	0-19
31	0-20		0-24	0-20	0-23	

85Dec Strike 82.00

Jul	Open		High	Low	Close	
1	0-37		0-37	0-33	0-33	
2	0-32		0-37	0-32	0-33	
3	0-35		0-37	0-32	0-32	
4	**HOLIDAY**					
5	0-51		0-56	0-48	0-56	
8	0-50		0-55	0-49	0-52	
9	0-49		0-57**H**	0-49	0-50	
10	0-53		0-54	0-49	0-49	
11	0-46		0-46	0-39	0-40	
12	0-45		0-45	0-35	0-42	
15	0-40		0-41	0-39	0-40	
16	0-37	0-39	0-41	0-35	0-41	
17	0-45		0-46	0-36	0-43	
18	0-42		0-42	0-27	0-27	
19	0-27		0-28	0-25	0-25	
22	0-23		0-23	0-19	0-20	
23	0-20		0-21	0-17	0-18	0-17
24	0-20		0-20	0-15	0-16	
25	0-15		0-15	0-12	0-14	
26	0-12		0-13	0-12	0-13	
29	0-11		0-11	0-08**L**	0-10	
30	0-10		0-12	0-09	0-12	0-11
31	0-11		0-13	0-11	0-13	0-12

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Jul	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1				711**H**	725	158	532	1,418	257	3,801
2				100	800	302	955	642	90	2,889
3			5	96	217	260	1,467	595	242	2,882
4	**HOLIDAY**									
5			5	15	104	196	1,467	3,351	330	5,468
8					538	150	521	422	208	1,839**L**
9				522	714	711	840	902	206	3,895
10			3	350	1,233	351	811	335**L**	362	3,445
11	1**H**		1**L**		210	710	566	465	360	2,313
12				212	1**L**	76**L**	1,169	1,630	801	3,889
15				365	250	89	737	485	253	2,179
16			2	53	58	158	1,022	2,204	1,020	4,517
17				63		112	1,480	5,175**H**	1,328**H**	8,158
18					5	609	544	1,646	1,275	4,079
19	1			410	167	560	681	1,118	487	3,424
22			22	102	459	588	944	749	736	3,600
23				2**L**	675	1,629**H**	852	595	223	3,976
24					95	1,252	1,684	596	300	3,927
25			176**H**	500	2,739	1,307	2,671**H**	736	345	8,474
26			151	685	1,931	1,392	1,010	2,135	781	8,085
29		10**H**	1	511	4,687**H**	1,524	1,339	612	576	9,260**H**
30				54	937	792	400**L**	441	72**L**	2,696
31				13	1,446	924	1,001	568	82	4,034
TOTAL	2	10	366	4,764	17,991	13,850	22,693	26,820	10,334	96,830

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Jul	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1	3**H**	26**L**	1,626**H**	5,988**H**	4,858	4,689**L**	6,650**L**	10,107**L**	4,335	38,282**L**
2	3	26	1,626	5,968	4,858	4,764	7,042	10,159	4,368	38,814
3	3	26	1,626	5,987	4,845	4,706	7,392	10,349	4,464	39,398
4	**HOLIDAY**									
5	3	26	1,621	5,976	4,847	4,698	7,246	11,207	4,257	39,881
8	3	26	1,621	5,976	4,870	4,733	7,256	11,259	4,317	40,061
9	3	26	1,620	5,892	5,339	5,042	7,317	11,557	4,366	41,162
10	3	26	1,617	5,678	4,779	5,280	7,558	11,567	4,361	40,869
11	3	26	1,616	5,529	4,774	5,282	7,536	11,689	4,167**L**	40,622
12	3	26	1,615	5,494	4,774	5,287	7,825	11,823	4,190	41,037
15	3	26	1,615	5,248	4,774	5,260	7,852	11,781	4,292	40,851
16	3	26	1,615	5,199	4,774	5,356	8,484	13,066	4,697	43,220
17	3	26	1,615	5,139	4,774	5,367	8,629	16,604	5,264	47,421
18	3	26	1,615	5,139	4,773**L**	5,803	8,596	17,063	5,302	48,320
19	2**L**	26	1,615	5,109	4,811	6,018	8,829	17,080	5,311	48,801
22	2	26	1,614	5,107	5,168	6,340	9,243	16,378	5,105	48,983
23	2	26	1,614	5,109	5,431	6,790	9,450	16,467	5,160	50,049
24	2	26	1,614	5,107	5,452	7,369	9,700	16,738	5,165	51,173
25	2	26	1,479	5,003**L**	7,769	7,938	9,534	16,952	5,301	54,004
26	2	26	1,438**L**	5,238	8,724	8,290	9,717	17,341	5,350**H**	56,126
29	2	28**H**	1,439	5,052	11,042	8,669	10,022	17,523	5,275	59,052
30	2	28	1,440	5,051	11,260	9,006	10,080**H**	17,786	5,299	59,952
31	2	28	1,440	5,054	11,412**H**	9,321**H**	10,006	18,023**H**	5,297	60,583**H**

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 72.00

Jul	Open	High	Low	Close
1				4-46**N**
2				4-40**N**
3				4-38**N**
4	**HOLIDAY**			
5				5-46**N**
8				5-20**N**
9				5-24**N**
10				5-10**N**
11				4-41**N**
12				4-56**N**
15				4-50**N**
16				4-60**N**
17				5-06**N**
18				4-09**N**
19				4-07**N**
22				3-44**N**
23				3-40**N**
24				3-23**N**
25				3-17**N**
26	3-00	3-03	3-00	3-00
29	2-45	2-55	2-40**L**	2-55
30	2-55	2-63	2-46	2-59
31	2-59	3-13**H**	2-57	3-13

86Mar Strike 74.00

Jul	Open	High	Low	Close
1	3-35	3-35	3-25	3-34
2				3-29**N**
3	3-36	3-38	3-19	3-27
4	**HOLIDAY**			
5	4-15	4-26**H**	4-15	4-26
8				4-02**N**
9	4-07	4-07	4-05	4-05
10				3-60**N**
11	3-44	3-44	3-34	3-34
12	3-37	3-44	3-20	3-44
15				3-40**N**
16	3-40	3-48	3-40	3-48
17				3-53**N**
18				3-04**N**
19	2-60	3-02	2-60	3-01
22	2-45	2-45	2-35	2-42
23	2-28	2-40	2-28	2-40
24	2-30	2-30	2-23	2-23
25	2-16	2-21	2-15	2-21
26	2-10	2-16	2-05	2-07
29	1-54	1-62	1-49**L**	1-62
30	2-07	2-07	1-54	2-00
31	2-07	2-13	2-05	2-13

86Mar Strike 76.00

Jul	Open	High	Low	Close
1	2-37	2-37	2-25	2-31
2	2-30	2-37	2-30	2-30
3	2-25	2-31	2-25	2-31
4	**HOLIDAY**			
5	3-16	3-18**H**	3-10	3-18
8	3-14	3-14	3-02	3-02
9	2-57	3-08	2-57	3-02
10	2-63	3-00	2-60	2-60
11	2-44	2-44	2-40	2-40
12	2-44	2-47	2-27	2-47
15	2-34	2-40	2-34	2-40
16	2-47	2-47	2-40	2-46
17	2-48	2-50	2-44	2-50
18	2-16	2-16	2-14	2-14
19	2-15	2-17	2-00	2-09
22	1-59	1-60	1-50	1-55
23	1-54	1-54	1-44	1-50
24	1-56 1-54	1-56	1-36	1-36
25	1-32	1-43	1-32	1-40
26	1-36	1-36	1-30	1-30
29	1-22	1-22	1-09**L**	1-20
30	1-21	1-25	1-12	1-23
31	1-30	1-34	1-25	1-32

86Mar Strike 78.00

Jul	Open	High	Low	Close
1	1-48	1-48	1-44	1-47
2	1-40	1-50	1-40	1-46
3	1-52	1-52	1-43	1-47
4	**HOLIDAY**			
5				2-25**N**
8	2-18	2-18**H**	2-13	2-13
9	2-06	2-17	2-06	2-13
10	2-11	2-13	2-07	2-07
11	1-60	1-60	1-54	1-54
12	1-56	1-62	1-47	1-62
15	1-55	1-58	1-55	1-56
16	1-55	1-63	1-53	1-59
17	2-04	2-04	1-55	2-00 2-01
18	1-54	1-54	1-33	1-34
19	1-30	1-31	1-27	1-30
22	1-16	1-16	1-15	1-16
23	1-14	1-14	1-12	1-14
24	1-10	1-10	1-06	1-06
25	1-02	1-03	1-02	1-03
26	1-00	1-00	0-59	1-00
29	0-56	0-57	0-53	0-54
30	0-58	0-62	0-50**L**	0-59
31	0-59	1-02	0-59	1-00

86Mar Strike 80.00

Jul	Open	High	Low	Close
1	1-18	1-18	1-11	1-11
2	1-09	1-12	1-09	1-09
3	1-13	1-14	1-10	1-12
4	**HOLIDAY**			
5	1-30	1-44**H**	1-30	1-43
8	1-42	1-44	1-35	1-35
9	1-29	1-43	1-29	1-33
10	1-34	1-34	1-28	1-31
11	1-20	1-22	1-19	1-19
12	1-22	1-23	1-14	1-23
15	1-18	1-20	1-18	1-20
16	1-20	1-23	1-18	1-22
17	1-31	1-31	1-15	1-26
18	1-20	1-22	1-01	1-04
19	1-05	1-05	0-60	1-02
22	0-56	0-56	0-52	0-54
23	0-52	0-52	0-52	0-52
24	0-52	0-52	0-45	0-45
25	0-43	0-43	0-42	0-42
26	0-39	0-43	0-39	0-41
29	0-36	0-37	0-34**L**	0-34
30	0-37	0-39	0-35	0-37
31	0-40	0-43	0-38	0-41

86Mar Strike 82.00

Jul	Open	High	Low	Close
1	0-55	0-55	0-48	0-49
2	0-50	0-54	0-48	0-49
3	0-54	0-54	0-50	0-50
4	**HOLIDAY**			
5	1-04	1-07	1-04	1-07
8	1-00	1-09**H**	1-00	1-03
9	1-02	1-09	1-00	1-01
10	1-05	1-05	1-00	1-01 1-00
11	0-61	0-63	0-56	0-56
12	0-56 0-60	0-62	0-53	0-58
15	0-58	0-62	0-55	0-56
16	0-55	0-57	0-55	0-57
17	1-00	1-00	0-54	0-59
18	0-58	0-58	0-41	0-41
19	0-45	0-47	0-40	0-41
22	0-39	0-39	0-33	0-34
23	0-34	0-34	0-30	0-31
24	0-36	0-36	0-27	0-27
25	0-26 0-25	0-27	0-25	0-26
26	0-28	0-28	0-25	0-25
29	0-23	0-23	0-20**L**	0-20
30	0-21	0-23	0-20	0-22
31	0-24	0-27	0-23	0-25

US BONDS CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86MAR

Jul	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1		10	352	226	5	30	623
2			3**L**	445	204	23	675
3		115	5	464	883	12	1,479
4	**HOLIDAY**						
5		50	436		852	24	1,362
8			16	10	311	226	563
9		21	63	2,068**H**	206	150	2,508
10			201	531	232	115	1,079
11		8	9	170	27	58	272
12		64	451	318	289	8**L**	1,130
15			67	399	12	34	512
16		105	51	46	7	18	227
17			110	875	2,098	87	3,170
18			252	634	220	382	1,488
19		10	885	116	416	129	1,556
22		96	385	30	473	416**H**	1,400
23		22	132	23	3	30	210**L**
24		3**L**	412	2**L**	3	82	502
25		375	131	47	1**L**	47	601
26		528	4	3	2,120**H**	262	2,917
29	11	206	3,147**H**	94	70	18	3,546**H**
30	5**L**	72	486	109	17	11	700
31	80**H**	783**H**	70	123	21	49	1,126
TOTAL	96	2,468	7,668	6,733	8,470	2,211	27,646

US BONDS CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86MAR

Jul	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1	149**L**	515**L**	2,280**L**	1,556	602**L**	2,092**L**	7,194**L**
2	149	515	2,280	1,687	605	2,105	7,341
3	149	628	2,281	1,805	1,358	2,101	8,322
4	**HOLIDAY**						
5	149	678	2,716	1,805	2,147	2,124	9,619
8	149	678	2,730	1,425**L**	2,391	2,121	9,494
9	149	658	2,780	3,336	2,562	2,129	11,614
10	149	658	2,980	3,816	2,718	2,179	12,500
11	149	658	2,980	3,866	2,742	2,180	12,575
12	149	624	2,531	3,863	2,742	2,183	12,092
15	149	624	2,598	4,173	2,742	2,211	12,497
16	149	674	2,646	4,174	2,740	2,218	12,601
17	149	674	2,646	5,041**H**	4,740**H**	2,246	15,496
18	149	674	2,898	4,512	4,740	2,252	15,225
19	149	674	3,566	4,407	4,641	2,278	15,715
22	149	674	3,232	4,410	4,644	2,284	15,393
23	149	662	3,252	4,410	4,644	2,309	15,426
24	149	660	3,662	4,409	4,644	2,313	15,837
25	149	724	3,772	4,415	4,174	2,342	15,576
26	149	1,058	3,772	4,415	2,881	2,352	14,627
29	150	1,203	6,872	4,406	2,872	2,346	17,849
30	155	1,153	7,243**H**	4,480	2,888	2,343	18,262
31	230**H**	1,914**H**	7,203	4,512	2,903	2,365**H**	19,127**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 62.00

Aug	Open		High	Low	Close	
1					13-54**N**	
2					12-50**N**	
5					13-06**N**	
6					13-00**N**	
7					13-30**N**	
8					14-16**N**	
9					14-26**N**	
12					14-24**N**	
13					13-46**N**	
14					14-14**N**	
15					14-10**N**	
16					14-50**N**	
19					15-06**N**	
20					15-20**N**	
21					15-46**N**	
22					15-48**N**	
23					15-49**B**	15-53**A**
26						
27						
28						
29						
30						

85Sep Strike 64.00

Aug	Open		High	Low	Close	
1					11-54**N**	
2					10-50**N**	
5					11-06**N**	
6					11-00**N**	
7					11-30**N**	
8					12-16**N**	
9					12-26**N**	
12					12-24**N**	
13					11-46**N**	
14					12-14**N**	
15					12-10**N**	
16					12-50**N**	
19					13-06**N**	
20					13-20**N**	
21					13-46**N**	
22					13-48**N**	
23					13-49**B**	13-53**A**
26						
27						
28						
29						
30						

85Sep Strike 66.00

Aug	Open		High	Low	Close	
1					9-54**N**	
2					8-50**N**	
5					9-06**N**	
6					9-00**N**	
7					9-30**N**	
8					10-16**N**	
9					10-26**N**	
12					10-24**N**	
13					9-46**N**	
14					10-14**N**	
15					10-10**N**	
16					10-50**N**	
19					11-06**N**	
20					11-20**N**	
21					11-46**N**	
22					11-48**N**	
23					11-49**B**	11-53**A**
26						
27						
28						
29						
30						

85Sep Strike 68.00

Aug	Open		High	Low	Close	
1					7-54**N**	
2					6-50**N**	
5					7-06**N**	
6					7-00**N**	
7					7-30**N**	
8					8-16**N**	
9					8-26**N**	
12					8-24**N**	
13					7-46**N**	
14					8-14**N**	
15					8-10**N**	
16					8-50**N**	
19					9-06**N**	
20					9-2[illegible]**N**	
21					9-46**N**	
22					9-48**N**	
23	9-48		9-49**H**	9-48**L**	9-49**B**	9-53**A**
26						
27						
28						
29						
30						

85Sep Strike 70.00

Aug	Open		High	Low	Close	
1	5-40		5-54	5-31	5-54	
2	5-24		5-24	4-50	4-50	
5	4-43		5-06	4-43**L**	5-06	
6	5-14		5-14	5-00	5-00	
7	5-10		5-30	5-10	5-30	
8					6-16**N**	
9	5-61		6-28	5-61	6-26	
12	6-42		6-42	6-20	6-24	
13	6-01		6-01	5-46	5-46	
14	5-31		6-14	5-31	6-14	
15	6-20		6-20	6-04	6-10	
16	5-51		6-50	5-51	6-50	
19	6-41		7-06	6-41	7-06	
20	6-59		7-20	6-39	7-20	
21	7-26		7-46	7-22	7-46	
22	7-57		7-57**H**	7-48	7-48	
23	7-48		7-53	7-48	7-49**B**	7-52**A**
26						
27						
28						
29						
30						

85Sep Strike 72.00

Aug	Open		High	Low	Close	
1	3-50		3-59	3-50	3-59	
2	3-05		3-05	2-54	2-54	
5	2-50		3-10	2-50**L**	3-10	
6	3-31		3-31	3-02	3-06	
7	2-62		3-32	2-60	3-32	
8	4-17		4-17	4-16	4-16	
9	4-00		4-40	3-50	4-26	
12	4-17		4-24	4-17	4-24	
13	3-50		3-55	3-45	3-46	
14					4-14**N**	
15	4-37		4-37	4-04	4-10	
16	3-56		4-50	3-54	4-50	
19	5-05		5-10	5-03	5-06	
20	4-58		5-20	4-47	5-20	
21	5-29		5-46	5-21	5-46	
22	6-13		6-13**H**	5-48	5-48	
23	5-56		5-56	5-45	5-51	
26						
27						
28						
29						
30						

85Sep Strike 74.00

Aug	Open		High	Low	Close	
1	1-57		2-08	1-53	2-07	2-08
2	1-50		1-50	1-16	1-18	1-16
5	1-16		1-33	1-08**L**	1-32	1-33
6	1-41		1-47	1-21	1-24	1-25
7	1-21		1-50	1-15	1-48	
8	1-55		2-27	1-47	2-23	2-20
9	2-01		2-44	2-01	2-33	2-27
12	2-47		2-48	2-10	2-29	
13	2-05	2-04	2-05	1-48	1-54	1-52
14	1-40	1-45	2-17	1-40	2-15	2-17
15	2-30		2-40	2-05	2-11	2-12
16	1-50		2-52	1-45	2-52	
19	2-46		3-12	2-46	3-06	
20	2-62		3-20	2-37	3-20	
21	3-29		3-49	3-21	3-49	
22	3-57		4-18**H**	3-46	3-50	
23	3-50		3-57	3-45	3-49**B**	3-52**A**
26						
27						
28						
29						
30						

85Sep Strike 76.00

Aug	Open		High	Low	Close	
1	0-50	0-46	0-52	0-41	0-51	0-52
2	0-44	0-42	0-44	0-23	0-24	0-23
5	0-23		0-29	0-19**L**	0-28	0-29
6	0-32	0-33	0-35	0-23	0-24	0-23
7	0-22		0-36	0-20	0-33	0-32
8	0-35		0-60	0-34	0-56	0-54
9	0-45	0-43	1-02	0-43	0-60	
12	1-04	1-06	1-06	0-44	0-53	0-52
13	0-40	0-39	0-40	0-26	0-30	0-29
14	0-22	0-20	0-42	0-20	0-42	0-41
15	0-47		0-55	0-31	0-35	0-37
16	0-27	0-24	0-63	0-20	0-60	0-63
19	0-56	0-54	1-18	0-53	1-16	1-14
20	1-00	0-63	1-27	0-49	1-27	1-25
21	1-32	1-33	1-48	1-23	1-48	1-45
22	1-57		2-19**H**	1-48	1-52	1-48
23	1-55	1-53	1-61	1-44	1-50**B**	1-53**A**
26						
27						
28						
29						
30						

85Sep Strike 78.00

Aug	Open		High	Low	Close	
1	0-14	0-13	0-16	0-12	0-15	0-16
2	0-13	0-12	0-13	0-05	0-05	
5	0-05		0-07	0-05	0-07	
6	0-08		0-09	0-04	0-04	0-05
7	0-05		0-07	0-04	0-06	0-07
8	0-07		0-14	0-06	0-13	0-12
9	0-09		0-15	0-09	0-13	
12	0-14	0-16	0-16	0-08	0-11	0-10
13	0-08		0-08	0-04	0-05	0-04
14	0-04	0-03	0-07	0-03	0-06	0-07
15	0-08		0-11	0-04	0-06	
16	0-04		0-09	0-02**L**	0-08	0-09
19	0-07		0-13	0-06	0-12	0-11
20	0-07	0-09	0-14	0-04	0-14	0-13
21	0-14	0-12	0-18	0-09	0-18	0-17
22	0-19	0-18	0-29**H**	0-09	0-12	0-09
23	0-05	0-08	0-11	0-05	0-08	0-07
26						
27						
28						
29						
30						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Sep Strike 80.00					85Sep Strike 82.00			
Aug	Open	High	Low	Close		Open	High	Low	Close
1	0-04	0-05**H**	0-03	0-04	0-05	0-02	0-02**H**	0-01**L**	0-01
2	0-03	0-03	0-01**L**	0-01		0-01	0-01	0-01	0-01
5	0-01	0-02	0-01	0-01		0-01	0-01	0-01	0-01
6	0-02	0-02	0-01	0-01		0-01	0-01	0-01	0-01
7	0-01	0-02	0-01	0-02	0-01	0-01	0-01	0-01	0-01
8	0-02	0-03	0-01	0-02		0-01	0-01	0-01	0-01
9	0-02	0-03	0-02	0-03	0-02	0-01	0-01	0-01	0-01
12	0-03	0-03	0-01	0-02		0-01	0-01	0-01	0-01
13	0-02	0-02	0-01	0-01		0-01	0-01	0-01	0-01
14	0-01	0-01	0-01	0-01					0-01**N**
15	0-02	0-02	0-01	0-01		0-01	0-01	0-01	0-01
16	0-01	0-01	0-01	0-01					0-01**N**
19	0-01	0-02	0-01	0-01					0-01**N**
20	0-01	0-01	0-01	0-01					0-01**N**
21	0-01	0-01	0-01	0-01					0-01**N**
22	0-01	0-02	0-01	0-01					0-01**N**
23	0-01	0-01	0-01	0-01					0-01**A**
26									
27									
28									
29									
30									

US BONDS CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85SEP

Aug	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1					2	150	4,040	9,478	4,706	1,290	369**H**	20,035
2					35		1,210	8,706	5,478	627	100	16,156
5					133**H**	250**H**	4,347**H**	4,228	1,694	441	150	11,243
6					9	197	983	4,479	1,153	161	155	7,137
7					1**L**	146	1,019	6,133	806**L**	46**L**	6	8,157
8						18	2,307	9,684**H**	6,664	919	134	19,726
9					4	162	2,155	8,739	4,634	1,415	36	17,145
12					3	5**L**	1,160	3,501	2,811	876	25	8,381
13					4	19	1,151	3,819	1,380	301	8	6,682**L**
14					3		984	2,415	4,942	575	2	8,921
15					4	22	729**L**	3,769	6,076	493	35	11,128
16					3	45	1,560	6,186	4,402	609	1**L**	12,806
19					6	15	1,022	8,957	8,247	980	42	19,269
20					11	27	2,886	6,250	11,223	783	34	21,214
21					10	10	2,869	1,467**L**	11,629	653	104	16,742
22					4	54	2,856	2,617	15,806	2,117**H**	274	23,728
23				10**H**	10	71	2,498	2,844	17,644**H**	1,597	219	24,893**H**
26												
27												
28												
29												
30												
TOTAL				10	242	1,191	33,776	93,272	109,295	13,883	1,694	253,363

US BONDS CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85SEP

Aug	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1			125**H**	249	1,230**H**	4,051**H**	18,706	24,111**H**	26,347	24,281	19,695**H**	118,795
2			125	249	1,200	4,051	18,945**H**	24,095	26,712	24,379**H**	19,695	119,451**H**
5			125	249	1,099	4,001	17,372	22,214	26,492	23,982	19,645	115,179
6			125	244	1,004	3,909	17,068	21,864	25,828	23,579	19,652	113,273
7			125	244	1,004	3,801	17,207	22,332	25,733	23,569	19,646	113,661
8			125	244	1,004	3,804	16,588	22,756	25,719	23,650	19,599	113,489
9			125	244	1,003	3,732	17,058	22,802	26,118	23,594	19,484	114,160
12			125	244	1,003	3,736	16,895	22,519	26,158	23,464	19,484	113,628
13			50**L**	244	1,003	3,732	16,637	22,062	25,915	23,533	19,448	112,624
14			50	244	1,003	2,439	16,842	20,882	24,942	23,550	19,446	109,398
15			50	283**H**	993	2,436	16,540	20,360	26,471	23,457	19,357	109,947
16			50	229	991	1,760	16,080	19,619	26,057	23,463	19,345	107,594
19			50	229	978	1,623	16,394	18,588	27,835**H**	23,467	19,304	108,468
20			50	227	967	748	15,759	18,524	23,629	23,326	19,251	102,481
21			50	227	926	573	10,821	17,577	22,229	23,043	19,145	94,591
22				2**L**	920**L**	361**L**	5,475**L**	16,751**L**	17,514**L**	22,419**L**	18,876**L**	82,318**L**
23												
26												
27												
28												
29												
30												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 66.00

Aug	Open	High	Low	Close
1				8-55**N**
2				7-48**N**
5				8-01**N**
6				7-52**N**
7				8-26**N**
8				9-08**N**
9				9-20**N**
12				9-18**N**
13				8-39**N**
14				9-07**N**
15				9-00**N**
16				9-46**N**
19				10-02**N**
20				10-16**N**
21				10-41**N**
22				10-43**N**
23				10-41**N**
26				10-24**N**
27				11-00**N**
28				10-46**N**
29				11-02**N**
30				10-00**N**

85Dec Strike 68.00

Aug	Open	High	Low	Close
1				6-60**N**
2				5-58**N**
5	5-54	6-13	5-54**L**	6-13
6				5-63**N**
7				6-35**N**
8				7-12**N**
9				7-22**N**
12	6-60	7-19	6-60	7-19
13				6-39**N**
14	6-39	7-09	6-38	7-09
15				7-03**N**
16				7-45**N**
19	7-40	8-03	7-40	8-03
20	7-53	8-15	7-40	8-15
21				8-41**N**
22	8-50	8-50	8-43	8-43
23				8-41**N**
26	8-07	8-24	8-07	8-24
27				9-00**N**
28	9-00	9-00**H**	8-40	8-46
29				9-02**N**
30	8-12	8-12	8-00	8-00

85Dec Strike 70.00

Aug	Open	High	Low	Close
1				5-10**N**
2				4-21**N**
5	4-21	4-35	4-21**L**	4-35
6				4-23**N**
7				4-52**N**
8				5-27**N**
9				5-35**N**
12				5-33**N**
13				4-57**N**
14				5-21**N**
15				5-12**N**
16				5-52**N**
19	6-00	6-08	6-00	6-08
20	6-04	6-18	6-04	6-18
21				6-43**N**
22				6-45**N**
23	6-45	6-45	6-45	6-45
26				6-27**N**
27				7-02**N**
28	7-04	7-04**H**	6-45	6-45
29	7-02	7-03	7-02	7-03
30				6-00**N**

85Dec Strike 72.00

Aug	Open		High	Low	Close	
1					3-40**N**	
2	3-15		3-16	2-58	2-58	
5	2-59		3-04	2-55**L**	3-04	
6	3-04		3-04	2-59	2-60	
7	2-59		3-18	2-55	3-18	
8	3-26		3-56	3-26	3-50	
9	3-45		4-02	3-45	3-53	
12					3-52**N**	
13	3-29	3-27	3-30	3-20	3-22	
14	3-15		3-43	3-15	3-43	
15	3-55		3-57	3-32	3-36	
16	3-33		4-10	3-22	4-10	
19	4-20		4-23	4-12	4-23	
20	4-20		4-32	4-08	4-32	
21	4-42		4-52	4-32	4-52	
22	5-03		5-03	4-58	4-58	
23	4-55		4-55	4-55	4-55	
26	4-26		4-38	4-24	4-38	
27	4-56		5-11**H**	4-51	5-11	
28	5-10		5-10	4-56	4-56	
29	5-00		5-06	5-00	5-05	
30	4-59		4-59	4-18	4-18	

85Dec Strike 74.00

Aug	Open		High	Low	Close	
1	2-18		2-25	2-12	2-22	2-25
2	2-10		2-10	1-58	1-59	
5	1-56		1-63	1-49**L**	1-63	
6	2-06		2-07	1-55	1-56	
7	1-52	1-55	2-09	1-50	2-08	
8	2-11		2-37	2-10	2-32	
9	2-22		2-42	2-20	2-36	
12	2-37		2-37	2-23	2-33	
13	2-10		2-17	2-06	2-11	
14	2-05		2-21	2-02	2-21	
15	2-28		2-33	2-09	2-16	
16	2-02		2-43	1-60	2-43	
19	2-40		2-54	2-40	2-54	
20	2-50		2-63	2-32	2-63	
21	3-02		3-17	2-53	3-17	
22	3-26		3-42**H**	3-23	3-23	
23	3-23		3-23	3-13	3-16	
26	3-06		3-06	2-54	3-02	
27	3-15		3-31	3-15	3-31	
28	3-37		3-40	3-19	3-19	
29	3-40		3-40	3-26	3-35	
30	3-20		3-20	2-47	2-50	

85Dec Strike 76.00

Aug	Open		High	Low	Close	
1	1-24	1-22	1-29	1-20	1-27	1-28
2	1-17		1-20	1-07	1-08	
5	1-05		1-13	1-02	1-13	
6	1-16		1-17	1-05	1-05	
7	1-03		1-20	1-00**L**	1-18	
8	1-20		1-37	1-18	1-35	
9	1-24	1-26	1-41	1-24	1-34	1-35
12	1-41	1-42	1-42	1-24	1-34	
13	1-26		1-26	1-13	1-15	1-14
14	1-10		1-22	1-09	1-22	
15	1-25	1-27	1-31	1-15	1-20	
16	1-10	1-13	1-38	1-07	1-38	
19	1-34		1-47	1-32	1-44	1-45
20	1-40		1-52	1-25	1-50	1-49
21	1-55	1-57	2-03	1-46	2-02	2-03
22	2-11		2-20**H**	2-02	2-02	2-04
23	2-03		2-08	1-60	2-01	1-63
26	1-52	1-53	1-55	1-43	1-55	
27	1-57		2-12	1-55	2-12	
28	2-19	2-18	2-19	2-01	2-01	
29	2-17		2-18	2-04	2-13	2-14
30	2-02	2-00	2-02	1-34	1-37	

85Dec Strike 78.00

Aug	Open		High	Low	Close	
1	0-52		0-55	0-49	0-54	0-55
2	0-50		0-50	0-39	0-39	0-40
5	0-39		0-43	0-38	0-43	
6	0-48		0-48	0-40	0-40	
7	0-39		0-46	0-37**L**	0-45	
8	0-47	0-48	0-58	0-45	0-57	
9	0-50		0-59	0-50	0-54	0-55
12	0-61		0-61	0-49	0-53	
13	0-46	0-49	0-49	0-42	0-44	
14	0-40		0-47	0-40	0-47	0-46
15	0-47	0-48	0-51	0-42	0-45	
16	0-40		0-56	0-38	0-53	0-56
19	0-53		0-61	0-52	0-59	0-58
20	0-55	0-56	0-63	0-47	0-60	0-63
21	1-00	0-63	1-08	0-59	1-08	
22	1-11		1-21**H**	1-08	1-10	1-08
23	1-09		1-13	1-04	1-04	
26	0-63	1-03	1-03	0-57	1-02	1-01
27	1-03		1-16	1-02	1-16	
28	1-19	1-17	1-20	1-07	1-08	
29	1-16	1-18	1-19	1-08	1-15	1-16
30	1-04		1-04	0-50	0-52	

85Dec Strike 80.00

Aug	Open		High	Low	Close	
1	0-27	0-28	0-31	0-26	0-29	
2	0-27		0-27	0-21	0-21	
5	0-21		0-23	0-19	0-22	
6	0-25		0-25	0-20	0-20	
7	0-20		0-24	0-18**L**	0-23	
8	0-23		0-31	0-23	0-30	0-29
9	0-28		0-32	0-26	0-28	
12	0-32		0-32	0-25	0-29	0-27
13	0-24	0-26	0-26	0-22	0-22	
14	0-22		0-25	0-20	0-23	
15	0-26		0-26	0-21	0-22	
16	0-20		0-27	0-19	0-27	
19	0-26		0-31	0-26	0-29	
20	0-27		0-32	0-23	0-31	0-30
21	0-32	0-31	0-37	0-29	0-37	0-36
22	0-39	0-40	0-45**H**	0-37	0-37	
23	0-39		0-39	0-35	0-35	
26	0-32		0-33	0-28	0-33	0-32
27	0-34	0-33	0-41	0-32	0-41	
28	0-43	0-42	0-43	0-36	0-37	0-36
29	0-43	0-42	0-44	0-37	0-42	0-40
30	0-37		0-37	0-24	0-26	

85Dec Strike 82.00

Aug	Open		High	Low	Close	
1	0-14		0-16	0-14	0-16	
2	0-14		0-14	0-12	0-12	
5	0-12		0-12	0-11	0-12	
6	0-13		0-13	0-10	0-11	
7	0-11		0-13	0-10	0-12	
8	0-13		0-17	0-13	0-17	0-16
9	0-15		0-17	0-14	0-15	
12	0-16		0-16	0-14	0-14	
13	0-13		0-13	0-11	0-12	
14	0-11		0-12	0-11	0-11	
15	0-13		0-13	0-10	0-11	
16	0-10		0-13	0-09**L**	0-13	
19	0-15		0-15	0-13	0-13	0-14
20	0-12		0-15	0-12	0-15	
21	0-17	0-15	0-18	0-14	0-17	0-18
22	0-19	0-20	0-22**H**	0-19	0-19	
23	0-19		0-20	0-17	0-17	
26	0-15		0-16	0-13	0-15	
27	0-15		0-19	0-15	0-19	
28	0-20		0-21	0-17	0-17	0-18
29	0-20		0-20	0-18	0-19	0-20
30	0-16	0-17	0-17	0-12	0-12	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Aug	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1					1,838	4,549	2,916	1,272	157	10,732
2				724	1,558	2,905	851	782	199	7,019
5		1**L**	1**L**	2,689**H**	1,538	1,432	820	480**L**	103	7,064
6				880	1,243	2,523	924	1,049	254	6,873
7				67	654	788**L**	1,398	1,378	463	4,748
8				144	1,772	2,327	3,518	1,188	562	9,511
9				170	1,738	2,821	3,843	780	193	9,545
12		6			302**L**	1,296	1,643	1,094	76**L**	4,417
13				108	633	1,881	1,804	1,160	323	5,909
14		1,553**H**		282	728	1,349	1,003	1,219	441	6,575
15				474	769	907	808**L**	962	317	4,237**L**
16				131	1,091	1,892	2,952	2,503	386	8,955
19		1,057	10**H**	11	2,587**H**	7,000**H**	1,667	1,713	441	14,486
20		475	10	101	434	2,620	1,988	1,688	307	7,623
21				589	1,650	3,386	5,716	3,168	3,787**H**	18,296
22		2		2	1,270	2,845	9,603**H**	4,440	1,348	19,510
23			10	1**L**	1,374	1,699	2,181	1,926	1,307	8,498
26		6		421	2,431	4,090	4,739	9,035**H**	856	21,578**H**
27				19	406	2,871	7,018	3,070	980	14,364
28		1	1	46	1,577	4,644	4,114	3,242	1,228	14,853
29			1	13	940	1,157	5,610	3,518	1,904	13,143
30		25		12	915	3,703	8,201	4,541	1,705	19,102
TOTAL		3,126	33	6,884	27,448	58,685	73,317	50,208	17,337	237,038

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Aug	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1	2**L**	28	1,440**H**	5,054**L**	12,338**L**	11,447**L**	10,833	17,979**L**	5,388**L**	64,509**L**
2	202**H**	28	1,439	5,251	12,691	12,303	10,839	18,079	5,490	66,322
5	2	28	1,439	5,101	12,597	12,220	10,409	18,242	5,518	65,556
6	2	28	1,440	5,074	13,265	12,417	10,075**L**	18,488	5,666	66,455
7	2	28	1,440	5,059	13,404	12,524	10,790	18,663	5,456	67,366
8	2	28	1,440	5,106	13,433	13,677	11,893	18,726	5,598	69,903
9	2	28	1,439	5,161	14,055	14,902	12,078	18,850	5,724	72,239
12	2	28	1,439	5,161	14,194	15,064	12,817	19,039	5,724	73,468
13	2	28	1,439	5,175	14,667	15,062	13,375	19,417	5,842	75,007
14	2	1,367**H**	1,439	5,249	14,807	14,977	13,644	19,829	5,993	77,307
15	2	1,367	1,439	5,318	14,755	14,973	13,681	20,081	6,022	77,638
16	2	1,367	1,439	5,414	15,425	15,201	14,162	21,344	6,172	80,526
19	2	519	1,439	5,417	14,762	19,436	14,938	21,644	6,414	84,571
20	2	366	1,439	5,418**H**	15,774**H**	19,040	15,241	22,643	6,606	86,529
21	2	366	1,439	5,158	13,904	18,809	15,961	23,261	9,261	88,161
22		266	1,439	5,161	13,848	19,491	18,137	23,651	9,796	91,789
23		266	1,434**L**	5,161	13,493	20,365	18,637	24,152	10,443	93,951
26		219	1,434	5,232	13,573	22,828**H**	21,173	29,642	10,462	104,563
27		12	1,434	5,221	13,417	22,520	23,943	30,332	10,806	107,685
28		11**L**	1,434	5,207	13,083	22,462	23,669	30,765	11,230	107,861
29		11	1,434	5,197	12,848	22,284	24,814	30,572	11,375	108,535
30		11	1,434	5,198	12,530	22,584	25,437**H**	31,170**H**	12,059**H**	110,423**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 70.00

Aug	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19	5-32	5-35	5-32**L**	5-35
20	5-33	5-46	5-33	5-46
21				6-05**N**
22				6-06**N**
23	6-04	6-04	6-04	6-04
26	5-42	5-49	5-42	5-49
27	5-59	6-18**H**	5-59	6-18
28				6-04**N**
29				6-24**N**
30				5-35**N**

86Mar Strike 72.00

Aug	Open	High	Low	Close	
1	3-29	3-40	3-29	3-40	
2	3-25	3-25	2-61	2-61	
5	2-62	3-05	2-60**L**	3-05	
6	3-14	3-14	3-02	3-02	
7	3-00	3-16	3-00	3-16	
8	3-20	3-46	3-20	3-46	
9	3-50	3-50	3-47	3-47	
12				3-46**N**	
13				3-22**N**	
14				3-37**N**	
15	3-31	3-31	3-27	3-27	
16				3-58**N**	
19	4-09	4-09	4-07	4-07	
20	4-00	4-18	4-00	4-18	
21	4-30	4-33	4-30	4-33	
22	4-40	4-40	4-35	4-40	4-35
23	4-36	4-36	4-32	4-32	
26				4-19**N**	
27	4-25	4-48	4-25	4-48	
28				4-35**N**	
29	4-45	4-52**H**	4-45	4-52	
30				4-07**N**	

86Mar Strike 74.00

Aug	Open	High	Low	Close
1	2-22	2-35	2-22	2-35
2				2-06**N**
5	2-04	2-15	2-03**L**	2-15
6	2-06	2-06	2-05	2-06
7	2-06	2-17	2-04	2-17
8				2-41**N**
9	2-40	2-48	2-35	2-41
12	2-38	2-41	2-38	2-41
13	2-26	2-26	2-22	2-22
14	2-18	2-31	2-18	2-31
15	2-27	2-34	2-27	2-27
16	2-23	2-49	2-23	2-49
19	2-55	2-60	2-55	2-60
20	2-49	3-04	2-43	3-04
21	3-00	3-15	3-00	3-15
22	3-20	3-36**H**	3-19	3-19
23	3-20	3-21	3-15	3-15
26	3-00	3-05	2-63	3-05
27	3-19	3-28	3-19	3-28
28	3-32	3-32	3-20	3-20
29	3-29	3-31	3-29	3-31
30	2-55	2-57	2-55	2-57

86Mar Strike 76.00

Aug	Open		High	Low	Close	
1	1-40		1-45	1-38	1-45	
2	1-40		1-40	1-28	1-28	
5	1-30		1-33	1-21**L**	1-33	
6	1-34		1-34	1-25	1-25	
7	1-26	1-27	1-40	1-24	1-38	
8	1-41		1-58	1-41	1-56	
9	1-47		1-60	1-45	1-54	
12	1-56	1-57	1-57	1-45	1-54	
13	1-48		1-48	1-37	1-37	
14	1-34		1-45	1-34	1-45	
15	1-48		1-48	1-36	1-42	
16	1-33		1-52	1-33	1-52	
19	1-58		2-00	1-58	1-63	
20	1-52		2-06	1-50	2-06	
21	2-04	2-00	2-18	2-00	2-18	
22	2-23		2-30**H**	2-22	2-22	
23	2-21		2-21	2-14	2-18	
26	1-61		2-06	1-61	2-06	
27	2-07		2-24	2-07	2-24	
28	2-30		2-30	2-18	2-18	
29	2-28		2-28	2-25	2-25	
30	2-08		2-08	1-59	1-59	1-60

86Mar Strike 78.00

Aug	Open	High	Low	Close	
1	1-10	1-11	1-08	1-10	
2	0-62	1-04	0-62	0-63	
5	0-62	1-02	0-58**L**	1-00	
6	1-05	1-05	0-61	0-61	
7	0-62	1-08	0-60	1-08	
8	1-08	1-18	1-05	1-14	
9	1-10	1-17	1-08	1-13	
12	1-12	1-12	1-11	1-11	
13	1-00	1-04	1-00	1-02	
14	1-00	1-05	1-00	1-05	
15	1-06	1-06	1-00	1-01	
16	0-63	1-16	0-63	1-15	
19	1-20	1-23	1-18	1-20	
20	1-12	1-25	1-11	1-22	
21	1-22	1-33	1-22	1-33	
22	1-37	1-48**H**	1-37	1-37	
23	1-37	1-37	1-30	1-30	
26	1-22	1-23	1-19	1-23	
27	1-31	1-37	1-31	1-37	
28	1-42	1-42	1-34	1-34	
29	1-40	1-40	1-36	1-39	
30	1-33	1-33	1-15	1-15	1-16

86Mar Strike 80.00

Aug	Open	High	Low	Close
1	0-45	0-49	0-45	0-48
2	0-45	0-45	0-39	0-39
5	0-39	0-41	0-38	0-41
6	0-45	0-45	0-39	0-39
7	0-37	0-41	0-37**L**	0-41
8	0-45	0-50	0-43	0-50
9	0-49	0-53	0-47	0-50
12	0-52	0-52	0-48	0-48
13	0-43	0-45	0-42	0-42
14	0-41	0-44	0-41	0-44
15	0-49	0-49	0-40	0-41
16	0-40	0-49	0-39	0-47
19	0-54	0-54	0-52	0-53
20	0-51	0-55	0-49	0-55
21	0-55	0-62	0-55	0-62
22	1-00	1-09**H**	1-00	1-00
23	1-00	1-00	0-62	0-62
26	0-59	0-59	0-53	0-54
27	0-61	1-00	0-61	1-00
28	1-02	1-04	0-63	0-63
29	1-08	1-08	0-63	1-00
30	0-62	0-62	0-50	0-51

86Mar Strike 82.00

Aug	Open	High	Low	Close
1	0-27	0-30	0-27	0-28
2	0-25	0-26	0-23	0-23
5	0-24	0-25	0-22**L**	0-25
6	0-27	0-27	0-23	0-23
7	0-22	0-24	0-22	0-24
8	0-26	0-32	0-26	0-31
9	0-30	0-33	0-28	0-31
12	0-30	0-32	0-29	0-30
13	0-30	0-30	0-23	0-23
14	0-24	0-27	0-24	0-25
15	0-30	0-30	0-25	0-25
16	0-24	0-30	0-23	0-30
19	0-32	0-33	0-32	0-33
20	0-33	0-35	0-30	0-35
21	0-32	0-38	0-32	0-38
22	0-39	0-42**H**	0-39	0-39
23	0-38	0-39	0-37	0-37
26	0-33	0-34	0-32	0-33
27	0-34	0-41	0-34	0-41
28	0-40	0-41	0-38	0-38
29	0-41	0-42	0-39	0-40
30	0-36	0-36	0-30	0-31

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Aug	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1		101	100	1,148**H**	24	27	20	1,420
2		145**H**		332	2	8	11	498
5		122	2,636**H**	36	5	66	2**L**	2,867**H**
6		11	483	923	515	9	18	1,959
7		3**L**	26	231	23	29	20	332
8		22		304	20	1,526**H**	388	2,260
9		100	13	398	188	323	100	1,122
12			1**L**	119	160	6**L**	5	291
13			201	292	1**L**	27	30	551
14			7	188	74	18	10	297
15		3	9	542	27	63	4	648
16			1	280	33	128	15	457
19	10**H**	10	10	23	23	17	110	203**L**
20	10		75	18	1,921**H**	18	131	2,173
21		90	6	212	291	257	650**H**	1,506
22			86	190	334	287	30	927
23	5**L**	26	206	5**L**	302	537	34	1,115
26	10		91	207	923	169	118	1,518
27	10	15	70	15	16	252	162	540
28		5	21	130	90	19	17	282
29		60	16	117	1,422	235	64	1,914
30			1	774	1,862	217	13	2,867
TOTAL	45	713	4,059	6,484	8,256	4,238	1,952	25,747

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Aug	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1		229**L**	1,914**L**	8,298**L**	4,498	2,911	2,364	20,214**L**
2		328	1,914	8,619	4,498	2,913	2,365	20,637
5		392	4,375	8,618	4,496**L**	2,899	2,365	23,145
6		402	4,855	9,528	4,833	2,897**L**	2,364	24,879
7		405	4,856	9,648	4,840	2,897	2,363**L**	25,009
8		427	4,876	9,943	4,839	3,545	2,367	25,997
9		427	4,866	9,952	5,019	3,841	2,458	26,563
12		427	4,856	9,564	5,136	3,841	2,384	26,218
13		427	5,065	9,811	5,136	3,848	2,395	26,682
14		427	5,065	10,001	5,160	3,851	2,401	26,905
15		427	5,065	10,508	5,157	3,842	2,403	27,402
16		427	5,066	10,707	5,168	3,832	2,412	27,612
19	10**L**	437	5,066	10,696	5,158	3,844	2,404	27,615
20	20	437	5,086	10,697	6,854	3,843	2,481	29,418
21	20	447	5,091	10,805	7,067	3,826	2,483	29,739
22	20	447	5,096**H**	10,855	7,340	3,969	2,492	30,219
23	25	448**H**	4,891	10,905	7,641	4,501	2,500	30,911
26	30	448	4,902	10,945	8,445	4,447	2,512	31,729
27	40**H**	443	4,763	10,850	8,458	4,551	2,624	31,729
28	40	438	4,763	10,974	8,537	4,554	2,626**H**	31,932
29	40	378	4,763	11,063	8,682	4,749**H**	2,586	32,261
30	40	378	4,763	11,274**H**	8,937**H**	4,550	2,575	32,517**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

Aug	86Jun Strike 74.00				86Jun Strike 76.00				86Jun Strike 78.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1												
2												
5												
6												
7												
8												
9												
12												
13												
14												
15												
16												
19												
20												
21												
22												
23												
26	2-62	2-63	2-60	2-63	2-00	2-10	2-00L	2-10				
27				3-25N				2-27N	1-37	1-45H	1-37	1-45
28	3-20	3-21	3-10	3-10				2-18N	1-44	1-44	1-38	1-38
29	3-22	3-22H	3-22	3-22	2-24	2-27H	2-24	2-26	1-42	1-45	1-42	1-42
30	3-00	3-00	2-51L	2-51	2-10	2-10	2-00	2-00	1-29	1-29	1-22L	1-22

86Jun Strike 80.00

Aug	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21				
22				
23				
26	1-00	1-03	0-61L	1-01
27				1-10N
28	1-10	1-10H	1-06	1-06
29	1-10	1-10	1-10	1-10
30				0-59N

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Aug	74.00	76.00	78.00	80.00	TOTAL
1					
2					
5					
6					
7					
8					
9					
12					
13					
14					
15					
16					
19					
20					
21					
22					
23					
26	120H	2		1,200H	1,322H
27			11		11L
28	70		1L	2	73
29	10L	1L	62H	1L	74
30	50	7H	10		67
TOTAL	250	10	84	1,203	1,547

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Aug	74.00	76.00	78.00	80.00	TOTAL
1					
2					
5					
6					
7					
8					
9					
12					
13					
14					
15					
16					
19					
20					
21					
22					
23					
26	110L	2L		1,200H	1,312L
27	110	2	11L	1,200	1,323
28	180	2	12	1,200	1,394
29	190	3	74H	1,200	1,467
30	240H	8H	74	1,200	1,522H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 66.00

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3					10-20**N**	
4					10-46**N**	
5					10-06**N**	
6					8-22**N**	
9					8-12**N**	
10					8-24**N**	
11					8-20**N**	
12					8-20**N**	
13					9-06**N**	
16					9-27**N**	
17					8-58**N**	
18					8-46**N**	
19					8-60**N**	
20					9-30**N**	
23					9-04**N**	
24					9-28**N**	
25					9-40**N**	
26					10-04**N**	
27					9-36**N**	
30					9-38**N**	

85Dec Strike 68.00

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3					8-20**N**	
4					8-46**N**	
5					8-06**N**	
6					6-22**N**	
9	6-24		6-24**H**	6-13**L**	6-13	
10					6-25**N**	
11					6-21**N**	
12					6-21**N**	
13					7-06**N**	
16					7-27**N**	
17					6-58**N**	
18					6-46**N**	
19					6-60**N**	
20					7-30**N**	
23					7-04**N**	
24					7-28**N**	
25					7-40**N**	
26					8-04**N**	
27					7-36**N**	
30					7-38**N**	

85Dec Strike 70.00

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	6-00		6-20**H**	6-00	6-20	
4					6-46**N**	
5	6-06		6-06	6-00	6-06	
6	5-16		5-16	4-30	4-30	
9	4-32		4-32	4-20	4-20	
10					4-37**N**	
11	4-28		4-33	4-11**L**	4-33	
12	4-30		4-33	4-30	4-33	
13	4-45		5-22	4-40	5-10	
16					5-28**N**	
17					4-62**N**	
18					4-54**N**	
19					5-02**N**	
20	5-23		5-30	5-23	5-30	
23					5-06**N**	
24	5-10		5-31	5-10	5-31	
25	5-21		5-45	5-21	5-40	
26	6-00		6-05	6-00	6-05	
27					5-38**N**	
30					5-38**N**	

85Dec Strike 72.00

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	4-24		4-33	4-24	4-33	
4	5-02		5-04**H**	4-57	4-57	
5	4-40		4-40	4-14	4-18	
6	3-38		3-38	2-57	2-57	2-60
9	3-05		3-07	2-53	2-55	
10	3-00		3-03	2-50	2-63	
11	2-62		2-62	2-35**L**	2-59	
12	3-04		3-04	2-54	2-59	
13	3-08		3-44	3-08	3-29	
16	3-40		3-49	3-40	3-44	
17	3-45		3-45	3-20	3-20	
18	3-06		3-10	3-06	3-10	
19	3-08		3-20	3-05	3-20	
20	3-36		3-47	3-36	3-44	
23	4-11		4-11	3-23	3-23	
24	3-30		3-50	3-10	3-41	
25	3-36		3-61	3-36	3-52	
26	3-63		4-11	3-54	4-11	
27	3-45		3-48	3-45	3-48	
30	3-40		3-48	3-40	3-48	

85Dec Strike 74.00

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	2-45		2-62	2-40	2-62	
4	3-22		3-24**H**	3-09	3-18	3-11
5	3-02		3-02	2-45	2-48	2-50
6	2-12	2-07	2-12	1-38	1-42	1-43
9	1-43	1-47	1-56	1-38	1-39	1-40
10	1-52	1-54	1-54	1-37	1-47	1-48
11	1-42		1-50	1-27**L**	1-41	1-44
12	1-45		1-48	1-36	1-44	1-42
13	1-55	1-50	2-19	1-45	2-02	2-03
16	2-10		2-22	2-08	2-14	
17	2-22		2-22	1-57	1-58	1-57
18	1-59		1-59	1-45	1-51	
19	1-42		1-61	1-41	1-59	1-60
20	2-10		2-22	2-07	2-12	
23	2-38		2-40	1-57	1-59	1-60
24	1-57		2-12	1-45	2-10	
25	2-03		2-26	2-01	2-17	2-18
26	2-39		2-39	2-16	2-34	2-37
27	2-02	2-00	2-18	2-00	2-13	
30	1-62		2-13	1-60	2-09	2-13

85Dec Strike 76.00

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	1-34	1-28	1-46	1-28	1-44	1-46
4	1-61		2-04**H**	1-53	1-60	1-58
5	1-49		1-52	1-34	1-38	
6	1-02	1-14	1-17	0-52	0-55	
9	0-54	0-55	0-62	0-51	0-53	0-54
10	0-62		0-62	0-50	0-56	
11	0-55	0-53	0-58	0-46**L**	0-54	0-55
12	0-56		0-58	0-49	0-56	0-54
13	0-59	0-60	1-16	0-54	1-05	
16	1-11	1-10	1-16	1-06	1-09	
17	1-12	1-16	1-18	0-60	0-60	
18	1-00	0-63	1-00	0-53	0-57	0-56
19	0-53	0-51	0-62	0-51	0-62	0-61
20	1-13	1-10	1-16	1-04	1-06	1-08
23	1-22	1-25	1-25	0-58	0-59	0-60
24	0-53	0-54	1-06	0-51	1-03	1-04
25	1-00		1-14	0-61	1-07	1-08
26	1-21	1-22	1-24	1-06	1-22	1-20
27	0-62		1-09	0-60	1-03	1-04
30	0-62	0-60	1-02	0-56	1-01	1-02

85Dec Strike 78.00

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	0-50	0-49	0-58	0-46	0-57	
4	1-00	1-01	1-08**H**	0-59	1-02	1-00
5	0-62	0-61	0-62	0-49	0-52	0-51
6	0-34	0-38	0-39	0-25	0-27	0-26
9	0-26	0-27	0-29	0-24	0-24	0-25
10	0-28		0-29	0-23	0-25	0-26
11	0-25		0-27	0-22**L**	0-25	0-26
12	0-25	0-26	0-27	0-23	0-25	0-24
13	0-29	0-27	0-38	0-25	0-34	
16	0-35	0-36	0-38	0-32	0-34	0-35
17	0-37		0-38	0-27	0-27	
18	0-29		0-29	0-23	0-26	
19	0-23		0-28	0-22	0-28	
20	0-35	0-33	0-37	0-30	0-31	0-32
23	0-41	0-39	0-41	0-25	0-25	
24	0-23	0-24	0-31	0-22	0-28	0-29
25	0-28		0-34	0-26	0-31	0-32
26	0-39	0-38	0-39	0-30	0-36	0-38
27	0-26	0-27	0-31	0-26	0-27	0-28
30	0-24		0-26	0-22	0-24	0-25

85Dec Strike 80.00

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	0-25	0-24	0-28	0-22	0-28	
4	0-33	0-31	0-36**H**	0-30	0-33	0-32
5	0-30		0-31	0-24	0-26	0-25
6	0-16		0-18	0-12	0-13	0-12
9	0-13		0-14	0-11	0-11	0-12
10	0-13		0-14	0-11	0-12	
11	0-12		0-13	0-10	0-11	0-12
12	0-12		0-13	0-11	0-12	0-11
13	0-12		0-17	0-12	0-15	
16	0-17	0-16	0-17	0-14	0-15	0-16
17	0-17		0-18	0-12	0-12	
18	0-13		0-13	0-10	0-11	0-12
19	0-11	0-09	0-13	0-09	0-12	0-13
20	0-16	0-15	0-16	0-13	0-13	0-14
23	0-18		0-18	0-10	0-10	0-11
24	0-09		0-13	0-09	0-12	
25	0-11		0-15	0-11	0-13	
26	0-15	0-16	0-17	0-12	0-15	0-16
27	0-09	0-11	0-12	0-09	0-10	
30	0-09		0-10	0-08**L**	0-09	0-10

85Dec Strike 82.00

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	0-11	0-12	0-13	0-10	0-13	
4	0-14		0-17**H**	0-13	0-15	0-14
5	0-14		0-14	0-11	0-12	0-11
6	0-09	0-08	0-09	0-05	0-06	0-05
9	0-05		0-06	0-04	0-04	
10	0-05		0-05	0-04	0-04	
11	0-05		0-05	0-03	0-04	
12	0-04		0-05	0-04	0-04	
13	0-05		0-07	0-05	0-06	
16	0-06		0-07	0-05	0-05	
17	0-06		0-06	0-04	0-04	
18	0-04		0-04	0-03	0-03	
19	0-03		0-05	0-03	0-04	
20	0-05		0-05	0-04	0-04	
23	0-05	0-06	0-06	0-03	0-03	
24	0-03		0-05	0-03	0-04	
25	0-04		0-05	0-04	0-04	
26	0-05		0-05	0-04	0-05	
27	0-03		0-04	0-03	0-03	
30	0-04		0-04	0-02**L**	0-03	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Sep	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
2	**HOLIDAY**									
3			13	314	549	1,820**L**	3,206	2,688	812	9,402**L**
4				1**L**	389**L**	2,417	4,740	8,064	782	16,393
5				126	1,141	3,031	6,777	5,405	1,299	17,779
6			165	1,072	4,877	12,590**H**	11,633	9,663**H**	1,655	41,655**H**
9		1**H**	1**L**	803	3,443	6,103	8,274	3,435	3,914**H**	25,974
10				405	4,037	5,670	3,248	2,218	1,649	17,227
11			7	1,002	8,001**H**	11,453	3,596	1,441	914	26,414
12			15	140	2,709	5,517	2,068**L**	1,357	85**L**	11,891
13			41	76	3,000	7,378	6,432	3,288	252	20,467
16			10	9	537	4,178	4,148	1,743	219	10,844
17				9	1,113	4,513	6,739	2,475	138	14,987
18				51	1,967	4,763	2,199	1,269**L**	402	10,651
19				124	2,586	4,983	3,421	2,702	1,103	14,919
20			250**H**	440	2,812	6,717	4,296	1,302	152	15,969
23				158	6,603	9,423	4,147	3,331	515	24,177
24			120	1,086**H**	3,824	8,020	13,057**H**	7,667	684	34,458
25			100	415	897	4,369	4,521	2,751	180	13,233
26			1	493	2,269	7,368	8,094	6,002	946	25,173
27				100	698	2,972	2,835	2,790	370	9,765
30				4	1,091	8,282	4,098	2,339	436	16,250
TOTAL		1	723	6,828	52,543	121,567	107,529	71,930	15,507	377,628

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Sep	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
2	**HOLIDAY**									
3		11**H**	1,434**H**	4,885	12,805	22,273**L**	25,623	31,553**L**	12,109	110,693**L**
4		11	1,422	4,884	13,203	23,146	25,228	34,140	12,061	114,095
5		11	1,422	4,819	12,772**L**	24,278	25,019	34,720	12,830	115,871
6		11	1,269	4,752	13,481	23,845	24,047**L**	34,148	12,873**H**	114,426
9		11	1,265	4,811	13,698	24,684	24,875	33,686	11,423	114,453
10		11	1,270	4,966**H**	15,210	24,542	24,838	34,065	11,293	116,195
11		11	1,276	4,785	20,740	22,627	25,145	34,523	9,721	118,828
12		11	1,286	4,832	21,312	24,393	24,966	33,907	9,721	120,428
13		11	1,278	4,836	20,366	23,754	26,459	34,022	9,703	120,429
16		11	1,278	4,837	20,434	23,623	27,418	34,151	9,765	121,517
17		11	1,278	4,838	20,931	23,831	28,407	34,321	9,767	123,384
18		11	1,278	4,865	21,453	24,252	28,921**H**	34,425	9,701	124,906
19		11	1,278	4,865	22,786	25,315	28,774	34,139	9,352**L**	126,520
20		11	1,226	4,800	23,115**H**	25,815	28,633	34,841	9,425	127,866
23		11	1,226	4,647	21,838	28,380	28,602	35,030	9,614	129,348
24		11	1,206	4,575	21,996	27,934	27,393	37,624	9,888	130,627
25		11	1,206	4,475	21,976	27,740	27,828	38,838**H**	9,877	131,951
26		11	1,205**L**	4,451**L**	22,172	28,997	28,476	36,582	9,484	131,378
27		11	1,205	4,451	22,107	27,958	28,459	35,890	9,662	129,743
30		11	1,205	4,451	22,015	31,656**H**	27,824	35,897	9,634	132,693**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 70.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3					5-46N	
4	6-06		6-06H	6-04	6-04	
5					5-35N	
6	4-10		4-14	4-10L	4-14	
9					4-06N	
10					4-13N	
11					4-09N	
12					4-07N	
13	4-17		4-48	4-13	4-44	4-48
16					4-62N	
17					4-36N	
18					4-30N	
19					4-41N	
20	4-55		4-58	4-55	4-58	
23	4-58		5-00	4-41	4-42	
24	4-43		4-56	4-30	4-56	
25	4-47		5-00	4-47	5-00	
26					5-25N	
27					4-59N	
30	4-50		4-58	4-50	4-58	

86Mar Strike 72.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3					4-17N	
4					4-35N	
5	4-07		4-07H	4-07	4-07	
6					2-62N	
9	2-60		2-60	2-56	2-56	
10	2-55		2-60	2-47L	2-60	
11					2-57N	
12					2-56N	
13	2-62		3-22	2-62	3-22	
16	3-37		3-38	3-37	3-38	
17	3-34		3-34	3-18	3-18	
18					3-08N	
19					3-18N	
20	3-35		3-35	3-30	3-33	
23	3-62		3-62	3-21	3-21	
24	3-25		3-30	3-11	3-30	
25	3-26		3-40	3-24	3-36	
26	3-40		3-55	3-40	3-55	
27					3-33N	
30	3-24		3-29	3-24	3-29	

86Mar Strike 74.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	2-60		3-02	2-58	3-02	
4	3-19		3-19H	3-15	3-15	
5	2-57		2-57	2-54	2-55	
6	2-24		2-30	1-57	1-62	
9	1-62		2-05	1-55	1-57	
10	2-00		2-00	1-51	1-62	
11	1-57		1-61	1-47L	1-58	
12	1-55		1-60	1-55	1-59	
13	2-01		2-19	1-61	2-19	
16	2-30		2-30	2-30	2-30	
17	2-30		2-31	2-15	2-15	
18	2-04		2-04	2-04	2-04	
19	1-63		2-13	1-63	2-13	
20	2-25		2-28	2-25	2-28	
23	2-28	2-30	2-30	2-12	2-15	
24	2-14		2-25	2-04	2-24	
25	2-17		2-29	2-17	2-29	
26	2-27		2-43	2-26	2 43	
27	2-12		2-31	2-12	2-27	
30	2-20		2-22	2-14	2-22	

86Mar Strike 76.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	1-56		2-02	1-53	2-02	
4	2-14		2-21H	2-08	2-13	
5	2-06		2-06	1-56	1-59	
6	1-32		1-32	1-12	1-13	1-14
9	1-13		1-20	1-12	1-12	1-13
10	1-16		1-18	1-10	1-15	
11	1-15		1-15	1-06L	1-12	
12	1-15		1-15	1-10	1-13	
13	1-17		1-32	1-17	1-29	1-30
16	1-30		1-40	1-30	1-36	
17	1-39		1-40	1-24	1-24	
18	1-22		1-24	1-19	1-20	
19	1-18		1-26	1-18	1-26	
20	1-34	1-36	1-39	1-32	1-35	
23	1-50		1-50	1-28	1-28	
24	1-24		1-30	1-18	1-30	
25	1-28		1-36	1-28	1-34	
26	1-49		1-49	1-32	1-47	
27	1-32	1-33	1-38	1-32	1-35	
30	1-28		1-30	1-24	1-30	

86Mar Strike 78.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	1-14		1-20	1-12	1-20	
4	1-28		1-30H	1-22	1-26	
5	1-22		1-22	1-11	1-13	
6	0-62	0-63	1-02	0-47	0-47	
9	0-50		0-50	0-46	0-46	
10	0-50		0-50	0-46	0-48	
11	0-45		0-47	0-42L	0-46	
12	0-45		0-47	0-45	0-46	
13	0-52		0-59	0-51	0-57	
16	0-63		0-63	0-61	0-61	
17	0-63		0-63	0-53	0-54	
18	0-53		0-53	0-50	0-52	
19	0-52		0-54	0-52	0-54	
20	0-60		0-63	0-59	0-61	
23	1-04		1-04	0-55	0-56	
24	0-55		0-58	0-50	0-58	0-57
25	0-56		0-60	0-56	0-58	
26	1-02	1-03	1-05	0-61	1-05	
27	0-54		0-62	0-54	0-60	
30	0-55		0-57	0-52	0-57	

86Mar Strike 80.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	0-46		0-51	0-46	0-51	
4	0-57		0-58H	0-54	0-57	
5	0-53		0-53	0-46	0-49	
6	0-40	0-39	0-40	0-28	0-28	
9	0-28		0-30	0-26	0-26	
10	0-29		0-30	0-28	0-28	
11	0-27		0-27	0-24L	0-27	
12	0-25		0-26	0-25	0-26	
13	0-30		0-39	0-29	0-34	
16	0-37		0-37	0-37	0-37	
17	0-36		0-36	0-33	0-33	
18	0-33		0-33	0-30	0-30	
19	0-29		0-32	0-29	0-32	
20	0-34		0-35	0-34	0-35	
23	0-39		0-39	0-32	0-32	
24	0-30		0-34	0-28	0-34	
25	0-33		0-36	0-32	0-34	
26	0-38		0-40	0-35	0-39	
27	0-32		0-35	0-32	0-35	
30	0-32		0-32	0-30	0-31	

86Mar Strike 82.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3					0-31N	
4	0-36		0-36H	0-32	0-33	
5	0-32		0-32	0-28	0-28	
6	0-22		0-23	0-15	0-16	0-15
9	0-16		0-16	0-15	0-15	
10	0-16		0-17	0-14	0-16	
11	0-15		0-15	0-13L	0-15	
12	0-15		0-16	0-15	0-16	0-15
13	0-19		0-22	0-17	0-20	
16					0-21N	
17	0-21		0-21	0-18	0-18	
18	0-18		0-18	0-17	0-17	
19	0-17		0-18	0-17	0-18	
20	0-21		0-21	0-19	0-19	
23	0-23		0-23	0-17	0-17	
24	0-15		0-19	0-15	0-18	
25	0-18		0-20	0-18	0-19	
26	0-20		0-21	0-18	0-21	
27	0-18		0-19	0-18	0-18	
30	0-16		0-17	0-15	0-17	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86MAR

Sep	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
2	**HOLIDAY**							
3			189	300	306	50		845
4	2**L**		178	349	179	732	90	1,530
5		1**L**	2	117	140	459	45	764
6	2		701**H**	2,028**H**	2,639**H**	762	241	6,373**H**
9		3	92	334	1,042	735	14	2,220
10		203	258	314	19	117	24	935
11			192	281	112	15**L**	1,019	1,619
12			441	715	11**L**	113	96	1,376
13	25	110	320	821	21	119	368	1,784
16		2	75	56**L**	66	57	1**L**	257**L**
17		100	300	1,661	135	124	1,060**H**	3,380
18			1**L**	176	34	71	22	306
19			255	89	221	790**H**	275	1,630
20	250**H**	311**H**	7	802	72	202	140	1,784
23	2	134	388	142	1,124	76	49	1,915
24		200	245	821	519	56	17	1,858
25	200	302	32	693	348	89	83	1,747
26		113	100	926	213	78	74	1,504
27			9	626	123	320	24	1,102
30	15	36	124	1,660	201	16	388	2,440
TOTAL	496	1,515	3,909	12,913	7,525	4,981	4,030	35,369

US BONDS CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86MAR

Sep	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
2	**HOLIDAY**							
3	40**L**	378**L**	4,950**L**	11,351	9,199**L**	4,561**L**	2,575	33,054**L**
4	40	378	4,950	11,241**L**	9,308	5,288	2,558**L**	33,763
5	40	378	4,951	11,344	9,397	5,639	2,558	34,307
6	40	378	5,598	12,187	10,403	5,704	2,718	37,028
9	40	378	5,658	12,278	10,477	6,023	2,702	37,556
10	40	540	5,903	12,232	10,332	6,119**H**	2,708	37,874
11	40	540	6,067	12,316	10,329	6,071	3,672	39,035
12	40	540	6,186	12,403	10,338	5,866	3,674	39,047
13	65	650	6,425	12,439	10,339	5,960	3,852**H**	39,730
16	60	652	6,337	12,492	10,344	5,965	3,852	39,702
17	60	662	6,637	13,257	10,413	6,021	3,416	40,466
18	60	662	6,637	13,195	10,391	5,990	3,425	40,360
19	60	662	6,709	13,153	10,552	5,655	2,992	39,783
20	310	920	6,711	13,058	10,564	5,711	2,988	40,262
23	310	1,011	6,914	13,042	11,455	5,731	2,942	41,405
24	310	1,111	7,078	13,620	11,906**H**	5,735	2,942	42,702
25	510**H**	1,214	7,109	13,694	11,694	5,744	2,946	42,911
26	510	1,214	7,199**H**	13,881	11,862	5,800	2,957	43,423
27	510	1,214	7,100	13,388	11,757	5,970	2,973	42,912
30	510	1,232**H**	7,122	14,815**H**	11,635	5,969	3,129	44,412**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Jun Strike 72.00

Sep	Open	High	Low	Close
2	**HOLIDAY**			
3	3-57	4-00**H**	3-57	4-00
4				4-14**N**
5				3-54**N**
6				2-57**N**
9				2-52**N**
10	2-60	2-60	2-50**L**	2-59
11	2-59	2-59	2-53	2-53
12	2-52	2-52	2-52	2-52
13	2-55	3-12	2-55	3-12
16				3-24**N**
17				3-10**N**
18				3-04**N**
19				3-10**N**
20				3-26**N**
23				3-12**N**
24				3-21**N**
25				3-25**N**
26	3-28	3-43	3-25	3-43
27	3-19	3-22	3-19	3-22
30	3-10	3-19	3-10	3-19

86Jun Strike 74.00

Sep	Open	High	Low	Close
2	**HOLIDAY**			
3	2-47	2-60**H**	2-47	2-60
4				3-08**N**
5				2-50**N**
6				2-02**N**
9				1-62**N**
10	2-02	2-04	2-00	2-04
11	1-61	1-63	1-53**L**	1-63
12				1-63**N**
13	2-16	2-16	2-16	2-16
16				2-27**N**
17				2-10**N**
18	2-10	2-10	2-10	2-10
19	2-00	2-15	2-00	2-15
20				2-29**N**
23				2-18**N**
24	2-07	2-26	2-07	2-26
25				2-28**N**
26	2-24	2-39	2-24	2-39
27				2-25**N**
30				2-21**N**

86Jun Strike 76.00

Sep	Open	High	Low	Close
2	**HOLIDAY**			
3				2-05**N**
4				2-15**N**
5	2-05	2-05**H**	1-63	1-63
6	1-40	1-40	1-20	1-24
9	1-30	1-30	1-21	1-21
10				1-25**N**
11	1-23	1-24	1-14**L**	1-24
12	1-25	1-25	1-23	1-23
13	1-25	1-36	1-25	1-36
16				1-45**N**
17				1-33**N**
18	1-31	1-31	1-29	1-29
19				1-36**N**
20				1-44**N**
23	1-40	1-40	1-39	1-39
24				1-41**N**
25				1-42**N**
26	1-47	1-52	1-44	1-52
27				1-41**N**
30	1-35	1-39	1-35	1-39

86Jun Strike 78.00

Sep	Open	High	Low	Close
2	**HOLIDAY**			
3				1-27**N**
4	1-35	1-38**H**	1-35	1-35
5	1-28	1-28	1-22	1-23
6	1-00	1-00	0-58	0-58
9				0-55**N**
10	0-55	0-58	0-55	0-58
11				0-57**N**
12	0-57	0-57	0-54**L**	0-54
13	0-62	1-02	0-62	1-02
16				1-06**N**
17	1-10	1-12	1-03	1-03
18				0-63**N**
19	0-62	1-02	0-62	1-02
20	1-06	1-09	1-05	1-09
23	1-18	1-18	1-03	1-03
24	1-01	1-05	0-62	1-05
25	1-04	1-06	1-04	1-06
26	1-12	1-14	1-06	1-14
27	1-05	1-06	1-05	1-06
30	1-00	1-00	1-00	1-00

86Jun Strike 80.00

Sep	Open	High	Low	Close
2	**HOLIDAY**			
3				0-63**N**
4	1-05	1-05**H**	0-63	1-03
5	0-63	1-00	0-57	0-57
6	0-47	0-47	0-39	0-39
9	0-40	0-41	0-37	0-37
10	0-37	0-37	0-35**L**	0-37
11				0-37**N**
12	0-37	0-40	0-37	0-40
13	0-41	0-47	0-41	0-47
16	0-50	0-50	0-47	0-47
17				0-43**N**
18	0-39	0-39	0-39	0-39
19	0-41	0-42	0-39	0-42
20	0-46	0-46	0-44	0-45
23	0-50	0-50	0-42	0-42
24	0-41	0-45	0-40	0-45
25	0-43 0-44	0-44	0-43	0-44
26	0-50	0-53	0-50	0-53
27	0-44	0-46	0-44	0-46
30	0-44	0-46	0-44	0-46

86Jun Strike 82.00

Sep	Open	High	Low	Close
2	**HOLIDAY**			
3				
4				
5	0-41	0-41**H**	0-37	0-37
6	0-30	0-30	0-24	0-24
9				0-22**N**
10				0-23**N**
11				0-23**N**
12	0-23	0-23	0-23**L**	0-23
13	0-24	0-27	0-24	0-27
16	0-29	0-29	0-28	0-29
17	0-30	0-30	0-28	0-28
18				0-27**N**
19	0-26	0-27	0-26	0-27
20				0-30**N**
23	0-32	0-32	0-26	0-26
24	0-27	0-28	0-27	0-28
25				0-28**N**
26				0-32**N**
27				0-27**N**
30				0-27**N**

US BONDS CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86JUN

Sep	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
2	**HOLIDAY**						
3	1**L**	5					6
4				39	11		50
5			7	83	67	5**L**	162
6			104	3	10		117
9			4	1**L**	8		13
10	1	1**L**			3		5
11	1	1	182**H**	1			185
12	1		2	102	105**H**	5	215
13	1		80	10	11	21	123
16		10			11	11	32
17				21		5	26
18		1	1**L**		2**L**		4**L**
19		48		1	39	56**H**	144
20		10		30	27		67
23			4	17	48	10	79
24		200**H**		808**H**	30	28	1,066**H**
25				2	41		43
26	16**H**	1	5	254	12		288
27	1			10	12		23
30	5			10	15		30
TOTAL	27	277	389	1,392	452	141	2,678

US BONDS CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86JUN

Sep	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
2	**HOLIDAY**						
3	1**L**	245**L**	8**L**	74**L**	1,200**L**		1,528**L**
4	1	245	8	98	1,204		1,556
5	1	245	14	167	1,244	5**L**	1,676
6	1	245	116	170	1,246	5	1,783
9	1	245	114	171	1,253	5	1,789
10	2	245	114	171	1,253	5	1,790
11	3	245	115	171	1,253	5	1,792
12	4	245	115	271	1,265	5	1,905
13	5	245	166	280	1,276	25	1,997
16	5	255	165	280	1,286	36	2,027
17	5	255	165	301	1,286	41	2,053
18	5	256	166	301	1,286	41	2,055
19	5	304	166	302	1,305	97	2,179
20	5	314	166	328	1,330	97	2,240
23	5	314	170	330	1,360	107	2,286
24	5	514	170	1,061	1,367	114**H**	3,231
25	5	514	170	1,062	1,368	114	3,233
26	21	515**H**	174**H**	1,172**H**	1,378	114	3,374
27	22	515	174	1,162	1,384	114	3,371
30	27**H**	515	174	1,152	1,393**H**	114	3,375**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 66.00

Oct	Open	High	Low	Close
1				9-48**N**
2				9-08**N**
3				9-26**N**
4				9-02**N**
7				8-40**N**
8				8-60**N**
9				8-28**N**
10				9-12**N**
11				9-08**N**
14				9-26**N**
15				9-40**N**
16				9-60**N**
17				10-25**N**
18				10-46**N**
21				10-46**N**
22				11-18**N**
23				11-16**N**
24				11-05**N**
25				10-40**N**
28				10-18**N**
29				11-48**N**
30				12-30**N**
31				12-34**N**

85Dec Strike 68.00

Oct	Open	High	Low	Close
1				7-48**N**
2				7-08**N**
3				7-26**N**
4				7-02**N**
7				6-40**N**
8				6-60**N**
9				6-28**N**
10				7-12**N**
11				7-08**N**
14				7-26**N**
15				7-40**N**
16				7-60**N**
17				8-25**N**
18				8-46**N**
21				8-46**N**
22				9-18**N**
23				9-16**N**
24				9-05**N**
25				8-40**N**
28				8-18**N**
29				9-48**N**
30				10-30**N**
31				10-34**N**

85Dec Strike 70.00

Oct	Open	High	Low	Close
1				5-48**N**
2				5-11**N**
3				5-26**N**
4				5-03**N**
7				4-42**N**
8				4-60**N**
9				4-28**N**
10	4-49	5-12	4-49**L**	5-12
11	5-24	5-24	5-06	5-08
14				5-26**N**
15	5-23	5-40	5-23	5-40
16				5-60**N**
17				6-25**N**
18				6-46**N**
21				6-46**N**
22				7-18**N**
23				7-16**N**
24				7-05**N**
25				6-40**N**
28				6-18**N**
29				7-48**N**
30	8-41	8-41**H**	8-30	8-30
31				8-34**N**

85Dec Strike 72.00

Oct	Open		High	Low	Close	
1					3-56**N**	
2	3-63		4-15	3-22	3-22	
3	3-31		3-34	3-26	3-34	
4	3-27		3-30	3-10	3-15	
7	2-62		3-01	2-47**L**	2-59	
8					3-07**N**	
9	3-10		3-10	2-61	2-61	
10	3-08		3-16	3-08	3-16	
11	3-16		3-23	3-12	3-14	
14	3-26		3-30	3-26	3-30	
15	3-30		3-44	3-30	3-44	
16	3-54		4-01	3-54	4-01	
17	4-03		4-26	4-03	4-26	
18	4-36		4-56	4-36	4-44	
21	4-38		4-45	4-38	4-45	
22	4-60		5-33	4-60	5-16	5-18
23	5-25		5-25	5-00	5-16	
24	5-04		5-05	5-04	5-05	
25	4-44		4-44	4-41	4-41	
28					4-18**N**	
29	4-53		5-48	4-53	5-46	5-48
30	6-41		6-41**H**	6-30	6-30	
31	6-19		6-34	6-18	6-34	

85Dec Strike 74.00

Oct	Open		High	Low	Close	
1	2-00		2-17	1-62	2-17	
2	2-20		2-35	1-50	1-54	1-50
3	2-04		2-04	1-55	1-63	2-00
4	2-11		2-11	1-40	1-46	
7	1-40		1-40	1-20**L**	1-31	
8	1-32		1-42	1-23	1-40	
9	1-40		1-51	1-29	1-29	1-30
10	1-27		1-46	1-25	1-40	1-46
11	1-57		1-57	1-40	1-40	
14	1-44	1-43	1-52	1-43	1-52	
15	1-58		1-63	1-47	1-61	1-63
16	1-58		2-15	1-58	2-15	
17	2-10		2-38	2-06	2-38	2-36
18	2-43		2-63	2-43	2-53	2-49
21	2-52		2-55	2-46	2-52	
22	2-50		3-38	2-50	3-21	3-22
23	3-31	3-32	3-33	2-62	3-22	3-19
24	3-06		3-25	2-58	3-10	3-11
25	2-53		2-57	2-42	2-48	
28	2-33		2-43	2-23	2-26	
29	2-45		3-48	2-45	3-48	
30	4-42		5-05**H**	4-27	4-33	
31	4-15		4-34	4-15	4-34	

85Dec Strike 76.00

Oct	Open		High	Low	Close	
1	0-62		1-04	0-58	1-03	1-04
2	1-07	1-08	1-17	0-52	0-54	0-52
3	0-58		0-59	0-51	0-57	0-59
4	1-02	1-04	1-04	0-44	0-47	0-46
7	0-43	0-40	0-43	0-32	0-36	0-35
8	0-37	0-36	0-43	0-32	0-40	0-41
9	0-43		0-46	0-33	0-33	0-35
10	0-33	0-32	0-42	0-31**L**	0-39	0-42
11	0-45	0-47	0-47	0-37	0-38	0-39
14	0-38		0-46	0-38	0-44	0-46
15	0-46		0-49	0-40	0-48	0-49
16	0-47	0-46	0-58	0-46	0-58	0-56
17	0-55	0-56	1-07	0-51	1-07	1-06
18	1-10	1-07	1-24	1-06	1-13	1-15
21	1-10	1-14	1-16	1-10	1-14	
22	1-12		1-53	1-11	1-38	1-40
23	1-47	1-46	1-49	1-20	1-38	
24	1-25	1-24	1-39	1-17	1-30	1-29
25	1-17	1-16	1-17	1-04	1-08	
28	0-61	1-00	1-03	0-52	0-56	0-58
29	1-01	1-02	1-60	0-63	1-58	1-60
30	2-37	2-28	3-10**H**	2-28	2-38	
31	2-30	2-22	2-44	2-22	2-40	2-38

85Dec Strike 78.00

Oct	Open		High	Low	Close	
1	0-24		0-27	0-21	0-27	
2	0-28		0-33	0-19	0-20	0-19
3	0-22	0-24	0-24	0-18	0-21	0-22
4	0-24	0-25	0-25	0-15	0-16	
7	0-15	0-14	0-15	0-10	0-12	0-11
8	0-12		0-14	0-10	0-13	
9	0-13		0-14	0-09**L**	0-11	0-09
10	0-09		0-12	0-09	0-11	0-12
11	0-13		0-13	0-10	0-11	0-10
14	0-11		0-12	0-10	0-11	0-12
15	0-12	0-13	0-13	0-10	0-13	
16	0-13		0-18	0-13	0-17	0-18
17	0-17		0-23	0-15	0-23	0-22
18	0-25	0-22	0-29	0-22	0-23	0-24
21	0-23		0-23	0-21	0-23	
22	0-22		0-41	0-21	0-34	0-36
23	0-37	0-39	0-39	0-25	0-32	0-33
24	0-28	0-25	0-32	0-23	0-28	0-29
25	0-23	0-22	0-23	0-17	0-19	0-20
28	0-16	0-14	0-16	0-12	0-13	0-12
29	0-13	0-14	0-42	0-13	0-39	0-42
30	1-00	1-02	1-28**H**	0-62	1-03	1-05
31	1-06	0-58	1-10	0-57	1-06	1-04

85Dec Strike 80.00

Oct	Open		High	Low	Close	
1	0-08		0-10	0-07	0-09	0-10
2	0-10		0-12	0-06	0-07	0-06
3	0-08	0-09	0-09	0-06	0-07	0-08
4	0-09		0-09	0-05	0-05	
7	0-05		0-05	0-03	0-04	
8	0-04		0-04	0-03	0-04	
9	0-04		0-05	0-02**L**	0-03	0-02
10	0-03		0-04	0-02	0-03	
11	0-04		0-04	0-02	0-02	
14	0-03		0-04	0-03	0-04	
15	0-03		0-04	0-02	0-03	
16	0-04		0-05	0-03	0-05	
17	0-04		0-07	0-04	0-07	
18	0-07		0-09	0-06	0-06	0-07
21	0-06		0-07	0-05	0-06	0-07
22	0-05		0-11	0-05	0-09	0-10
23	0-11		0-11	0-06	0-09	
24	0-07		0-09	0-05	0-07	
25	0-05		0-05	0-04	0-04	0-05
28	0-04		0-04	0-02	0-03	0-02
29	0-04		0-11	0-03	0-10	0-11
30	0-15	0-17	0-28**H**	0-15	0-18	0-19
31	0-19	0-16	0-21	0-15	0-20	0-19

85Dec Strike 82.00

Oct	Open		High	Low	Close	
1	0-02		0-03	0-02	0-03	
2	0-03	0-04	0-04	0-02	0-02	
3	0-02		0-03	0-02	0-02	
4	0-02		0-02	0-01**L**	0-02	0-01
7	0-01		0-01	0-01	0-01	
8	0-02		0-02	0-01	0-01	
9	0-01		0-02	0-01	0-02	0-01
10	0-01		0-01	0-01	0-01	
11	0-01		0-01	0-01	0-01	
14	0-01		0-01	0-01	0-01	
15	0-01		0-01	0-01	0-01	
16	0-01		0-01	0-01	0-01	
17	0-01		0-01	0-01	0-01	
18	0-02		0-02	0-01	0-01	
21	0-01		0-01	0-01	0-01	
22	0-01		0-02	0-01	0-01	0-02
23	0-02		0-02	0-01	0-01	
24	0-01		0-02	0-01	0-01	
25	0-01		0-01	0-01	0-01	
28					0-01**N**	
29	0-01		0-02	0-01	0-01	0-02
30	0-03		0-07**H**	0-03	0-05	0-04
31	0-04		0-05	0-03	0-05	0-04

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 84.00

Oct	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31	0-01	0-01**H**	0-01**L**	0-01

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Oct	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	TOTAL
1				100	674	5,726	4,908	1,820	125		13,353
2				87	705	12,400	6,024	1,834	930		21,980
3				25	1,424	6,985	3,207	1,281	486		13,408
4				57	2,545	8,370	5,594	3,506	704		20,776
7				758**H**	5,412**H**	9,795	6,008	2,908	22		24,903
8					3,689	9,244	3,056	1,255	126		17,370
9				26	3,409	7,928	4,340	2,321	176		18,200
10			5**L**	211	2,641	6,085	2,489	308**L**	368		12,107
11			20	110	679	6,875	4,273	451	91		12,499
14				1**L**	146**L**	1,971	1,013**L**	1,241	42		4,414**L**
15			200**H**	130	2,155	5,440	1,829	5,640	114		15,508
16				32	2,604	8,033	11,848	13,711	77		36,305
17				116	3,589	6,334	9,387	4,668	986		25,080
18				14	1,418	14,673**H**	14,365	5,496	487		36,453
21				5	550	4,251	5,688	4,111	12		14,617
22				150	3,297	5,317	16,033	7,100	350		32,247
23				19	1,558	10,382	14,847	11,352	379		38,537
24				2	678	3,704	10,199	2,017	206		16,806
25				7	1,318	6,574	6,867	5,050	145		19,961
28					2,284	9,373	4,510	1,717	3**L**		17,887
29				4	585	6,266	10,622	2,846	117		20,440
30			10	5	756	9,423	22,465**H**	20,757**H**	3,604**H**		57,020**H**
31				40	463	1,215**L**	10,685	10,281	1,307	300**H**	24,291
TOTAL			235	1,899	42,579	166,364	180,257	111,671	10,857	300	514,162

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Oct	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	TOTAL
1		11**H**	1,205	4,451	22,181	32,714	26,668**L**	36,422	9,619		133,271
2		11	1,205	4,361	22,045	33,144	27,750	37,253	9,592**L**		135,361
3		11	1,205	4,371	22,918	34,081	28,509	37,228	9,781		138,104
4		11	1,205	4,375	22,711	34,051	28,461	37,938	9,923		138,675
7		11	1,205	4,406	23,700	33,882	28,333	39,386	9,897		140,820
8		11	1,205	4,402	23,930**H**	36,062	28,602	40,067	9,869		144,148
9		11	1,205	4,402	22,700	35,849	29,290	39,978	9,911		143,346
10		11	1,210**H**	4,601**H**	22,470	36,140	28,474	40,038	9,866		142,810
11		11	1,204	4,511	22,286	36,385	27,184	40,209	9,891		141,681
14		11	1,204	4,510	22,511	37,062	26,949	41,348	9,924		143,519
15		11	1,004	4,430	21,966	37,982**H**	26,724	46,232**H**	9,910		148,259**H**
16		11	1,003	4,310	20,903	36,386	31,464	35,733	9,919		139,729
17		11	1,003	4,034	19,636	35,843	31,900	35,783	9,951		138,161
18		11	1,003	3,965	19,200	36,393	34,488	37,116	9,997**H**		142,173
21		10	622	3,928	19,071	35,292	35,983	37,752	9,990		142,648
22		9	54	2,921	17,580	32,872	40,140	37,719	9,801		141,096
23		5**L**	54	2,913	17,707	35,056	37,748	35,492	9,785		138,760
24		5	54	2,911	17,420	34,186	40,602	35,271**L**	9,712		140,161
25		5	54	2,911	17,234	33,388	40,946	38,626	9,705		142,869
28		5	54	2,911	16,956	32,703	40,515	38,462	9,702		141,308
29		5	54	2,583	16,744	32,383	40,581	39,414	9,742		141,506
30		5	39**L**	1,839	14,715	28,803	42,402**H**	36,048	9,941		133,792
31		5	39	1,796**L**	14,531**L**	27,654**L**	40,145	36,125	9,722	200**H**	130,217**L**

H = high　**L** = low　**A** = asked　**B** = bid　**N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 70.00

Oct	Open		High	Low	Close	
1	4-52		4-60	4-50	4-60	
2					4-33**N**	
3					4-45**N**	
4					4-28**N**	
7	4-12		4-12	4-08**L**	4-08	
8					4-18**N**	
9					4-12**N**	
10	4-11		4-33	4-11	4-33	
11	4-39		4-39	4-29	4-29	
14					4-41**N**	
15					4-52**N**	
16					5-04**N**	
17					5-23**N**	
18	5-48		5-48	5-36	5-36	
21					5-37**N**	
22					6-07**N**	
23					6-07**N**	
24					5-57**N**	
25					5-30**N**	
28					5-10**N**	
29	5-34		6-32**H**	5-34	6-32	
30					7-07**N**	
31					7-15**N**	

86Mar Strike 72.00

Oct	Open		High	Low	Close	
1	3-22		3-30	3-21	3-30	
2	3-19		3-19	3-09	3-09	
3					3-16**N**	
4					3-05**N**	
7	2-41		2-49	2-41**L**	2-49	
8					2-60**N**	
9					2-54**N**	
10	2-55		3-06	2-55	3-06	
11	3-08		3-08	3-04	3-05	
14					3-11**N**	
15					3-22**N**	
16	3-26		3-35	3-26	3-35	
17	3-40		3-48	3-40	3-48	
18	3-60		3-60	3-60	3-60	
21	3-60		3-61	3-58	3-60	
22	4-30		4-30	4-28	4-28	
23	4-25		4-25	4-03	4-22	4-25
24	4-03		4-21	4-03	4-15	
25	3-54		3-55	3-54	3-55	
28					3-37**N**	
29	3-51	3-52	4-48	3-51	4-48	
30	5-21		5-36**H**	5-18	5-18	
31	5-19		5-27	5-10	5-25	

86Mar Strike 74.00

Oct	Open		High	Low	Close	
1	2-17		2-23	2-12	2-21	
2	2-23		2-33	2-04	2-04	
3	2-05		2-10	1-63	2-10	
4	2-12		2-12	1-58	1-61	
7	1-47		1-50	1-42**L**	1-50	
8	1-55		1-58	1-47	1-58	
9	1-56		2-00	1-50	1-52	
10	1-53	1-49	1-62	1-46	1-62	
11	2-04		2-04	1-60	1-60	
14	1-61		2-02	1-61	2-02	
15	2-04		2-12	2-02	2-12	
16	2-10		2-20	2-07	2-20	2-19
17	2-10		2-31	2-10	2-31	
18	2-33		2-47	2-32	2-40	
21	2-35		2-39	2-35	2-39	
22	2-40		3-02	2-40	2-63	
23	3-06		3-06	2-47	2-63	
24	2-50		3-00	2-40	2-56	
25	2-36		2-40	2-33	2-33	
28	2-29		2-30	2-20	2-20	
29	2-35		3-15	2-35	3-15	
30	4-00		4-06**H**	3-45	3-47	
31	3-43		3-57	3-37	3-48	

86Mar Strike 76.00

Oct	Open		High	Low	Close	
1	1-27		1-30	1-22	1-30	
2	1-32		1-34	1-17	1-17	
3	1-17		1-20	1-12	1-20	
4	1-23		1-23	1-07	1-10	
7	1-04		1-04	0-62**L**	1-03	
8	1-04		1-09	1-00	1-09	
9	1-12		1-13	1-04	1-05	
10	1-03		1-09	1-02	1-08	
11	1-11		1-13	1-08	1-10	
14	1-09		1-14	1-09	1-14	
15	1-16		1-20	1-12	1-19	
16	1-19		1-26	1-17	1-26	1-25
17	1-20		1-33	1-20	1-33	1-31
18	1-37		1-44	1-34	1-37	1-38
21	1-39		1-39	1-34	1-36	
22	1-37		1-54	1-37	1-53	
23	1-47		1-55	1-41	1-54	1-53
24	1-48		1-50	1-39	1-46	1-47
25	1-36		1-36	1-28	1-31	1-32
28	1-23		1-33	1-21	1-22	
29	1-32		2-06	1-30	2-06	
30	2-27	2-32	2-46**H**	2-23	2-28	
31	2-19		2-36	2-17	2-31	2-30

86Mar Strike 78.00

Oct	Open		High	Low	Close	
1	0-52		0-56	0-50	0-56	
2	0-56		0-59	0-48	0-48	
3	0-49		0-49	0-43	0-46	
4	0-51		0-51	0-40	0-41	
7	0-35		0-38	0-34**L**	0-37	
8	0-37		0-41	0-36	0-40	
9	0-41		0-43	0-39	0-39	
10	0-35		0-43	0-35	0-43	
11	0-45		0-46	0-41	0-41	
14	0-42		0-44	0-41	0-44	
15	0-45		0-47	0-42	0-47	
16	0-45		0-50	0-45	0-50	
17	0-49		0-55	0-47	0-54	
18	0-55		0-61	0-54	0-56	
21	0-58		0-58	0-54	0-55	
22	0-55		1-07	0-55	1-05	
23	1-06		1-08	0-59	1-04	
24	0-59	0-61	1-02	0-58	0-61	0-63
25	0-55		0-56	0-51	0-52	0-53
28	0-50		0-54	0-46	0-49	0-48
29	0-53		1-12	0-51	1-09	1-12
30	1-29	1-32	1-42**H**	1-26	1-30	1-31
31	1-29	1-32	1-37	1-24	1-33	

86Mar Strike 80.00

Oct	Open		High	Low	Close	
1	0-29		0-30	0-28	0-29	
2	0-29		0-33	0-25	0-25	
3	0-28		0-28	0-24	0-25	
4	0-27		0-27	0-22	0-22	
7	0-21		0-21	0-18**L**	0-20	
8	0-21		0-22	0-20	0-21	
9	0-23		0-24	0-20	0-20	
10	0-19		0-22	0-19	0-22	
11	0-24		0-24	0-21	0-21	
14	0-22		0-22	0-21	0-22	
15	0-24		0-25	0-22	0-25	
16	0-26		0-27	0-25	0-27	
17	0-25		0-30	0-25	0-29	
18	0-30	0-31	0-32	0-29	0-30	
21	0-30		0-31	0-28	0-30	
22	0-31		0-39	0-30	0-37	
23	0-40		0-40	0-31	0-37	
24	0-35		0-35	0-31	0-33	
25	0-30		0-30	0-25	0-27	0-28
28	0-26		0-27	0-24	0-25	
29	0-27		0-40	0-27	0-40	
30	0-55		0-61**H**	0-50	0-52	
31	0-51		0-53	0-48	0-53	

86Mar Strike 82.00

Oct	Open		High	Low	Close	
1	0-16		0-16	0-15	0-16	
2	0-17		0-18	0-13	0-13	
3	0-14		0-15	0-13	0-13	
4	0-14		0-14	0-11	0-11	
7	0-11		0-11	0-10	0-10	
8	0-11		0-11	0-10	0-11	
9	0-12		0-12	0-10	0-10	
10	0-09		0-12	0-09**L**	0-11	
11	0-11		0-11	0-10	0-10	
14	0-11	0-10	0-11	0-10	0-10	
15	0-12		0-12	0-11	0-12	
16	0-12		0-13	0-12	0-13	
17	0-13		0-15	0-12	0-15	
18	0-15		0-16	0-14	0-15	
21	0-15		0-16	0-15	0-15	
22	0-17		0-19	0-16	0-18	
23	0-19	0-20	0-20	0-16	0-18	
24	0-16		0-18	0-15	0-16	
25	0-15		0-15	0-13	0-14	
28	0-12		0-14	0-11	0-11	
29	0-13		0-20	0-13	0-20	
30	0-28		0-32**H**	0-26	0-27	
31	0-28		0-30	0-25	0-28	

86Mar Strike 84.00

Oct	Open		High	Low	Close	
1						
2						
3						
4						
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21						
22						
23						
24						
25						
28						
29						
30						
31	0-14		0-15**H**	0-13**L**	0-15	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Oct	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	TOTAL
1	35**H**	50	282	650	335	274	32		1,658
2		60	247	4,841	759	136	225		6,268
3			677	1,406	541	163	83		2,870
4			117**L**	610	380	258	731		2,096
7	25	3	318	893	1,419	799	129		3,586
8			671	309	269**L**	534	321		2,104
9			318	122	398	1,163	238		2,239
10	6	50	840	147	1,949	742	276		4,010
11	27	22	1,412	425	293	606	66		2,851
14	3		218	63**L**	319	128**L**	2**L**		733**L**
15			1,972	3,035	421	1,558	143		7,129
16		2	779	2,291	1,155	212	236		4,675
17		1**L**	1,101	4,158	4,586	276	435		10,557
18	5	3	1,230	1,608	3,091	904	156		6,997
21		47	556	2,127	834	337	277		4,178
22		60	584	4,435	3,118	737	591		9,525
23		177**H**	2,290	4,650	3,969	1,079	165		12,330
24		130	2,126	3,560	1,224	2,070	83		9,193
25		4	521	6,562**H**	1,162	974	153		9,376
28			1,463	1,791	1,540	434	161		5,389
29	1**L**	40	2,378	3,792	8,705	2,105	320		17,341
30		71	2,634**H**	3,754	10,792**H**	3,025**H**	1,098**H**		21,374**H**
31		11	1,659	3,076	6,389	1,819	877	117**H**	13,948
TOTAL	102	731	24,393	54,305	53,648	20,333	6,798	117	160,427

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Oct	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	TOTAL
1	535**L**	1,237	7,123**L**	15,143**L**	11,839	5,839	3,133		44,849**L**
2	535	1,259	7,226	19,316	12,396	5,923	3,036**L**		49,691
3	535	1,259	7,633	19,728	12,658	5,943	3,056		50,812
4	535	1,259	7,720	19,890	12,623	6,080	3,683		51,790
7	535	1,258	7,819	19,771	12,122	5,682**L**	3,691		50,878
8	535	1,258	7,946	19,826	12,173	5,699	3,971		51,408
9	535	1,258	8,198	19,832	12,417	5,857	3,974		52,071
10	540	1,258	8,645	19,770	13,250	5,976	3,897		53,336
11	561	1,258	9,669	19,746	13,419	6,065	3,912		54,630
14	561	1,236	9,700	19,725	11,617**L**	6,166	3,890		52,895
15	561	1,236	10,663	18,479	11,807	7,099	3,941		53,786
16	561	1,236	10,962	18,976	12,533	7,152	4,134		55,554
17	561	1,237	11,211	20,585	14,441	7,137	4,380		59,552
18	566	1,235**L**	11,667	21,341	14,898	7,655	4,417		61,779
21	566	1,261	11,422	21,700	15,008	7,819	4,503		62,279
22	566	1,271	11,227	24,663	16,007	7,701	4,783		66,218
23	566	1,296	10,955	24,780	16,351	8,081	4,808		66,837
24	566	1,316	12,199	26,009**H**	16,603	9,480	4,807		70,980
25	566	1,459**H**	12,687**H**	25,834	16,378	10,087	4,867		71,878
28	566	1,314	12,142	25,347	16,769	10,161	4,883		71,182
29	567**H**	1,324	10,929	25,631	20,760	10,872	5,056		75,139
30	567	1,354	11,537	25,890	25,208	10,570	5,595		80,721
31	56[illegible]	1,356	11,431	25,164	28,472**H**	11,247**H**	5,937**H**	117**H**	84,286**H**

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Jun Strike 72.00

Oct	Open	High	Low	Close
1	3-15	3-22	3-15	3-22
2				3-00**N**
3	3-00	3-03	3-00	3-03
4				2-57**N**
7				2-44**N**
8	2-48	2-50	2-48	2-50
9				2-47**N**
10	2-44	2-59	2-44**L**	2-59
11	3-00	3-00	2-59	2-59
14				3-01**N**
15	3-06	3-08	3-06	3-08
16				3-20**N**
17	3-12	3-28	3-12	3-28
18	3-32	3-41	3-32	3-38
21	3-36	3-37	3-36	3-37
22	4-00	4-00**H**	3-61	3-61
23	3-48	3-62	3-48	3-62
24				3-53**N**
25				3-32**N**
28				3-16**N**
29				4-15**N**
30				4-46**N**
31				4-50**N**

86Jun Strike 74.00

Oct	Open	High	Low	Close
1				2-21**N**
2	2-23	2-25	2-04	2-04
3				2-08**N**
4				1-61**N**
7				1-52**N**
8	1-59	1-62	1-58	1-58
9				1-55**N**
10	1-53	2-00	1-53**L**	2-00
11	2-00	2-02	2-00	2-00
14				2-05**N**
15				2-08**N**
16	2-14	2-18	2-10	2-18
17	2-11	2-24	2-11	2-24
18	2-36	2-36	2-30	2-30
21				2-28**N**
22	2-32	2-53	2-32	2-51
23	2-54	2-54	2-42	2-51
24				2-44**N**
25	2-30	2-30	2-26	2-26
28	2-20	2-23	2-15	2-15
29	2-29	3-03	2-29	3-01
30	3-35	3-35**H**	3-25	3-25
31				3-30**N**

86Jun Strike 76.00

Oct	Open	High	Low	Close
1	1-35	1-37	1-35	1-37
2	1-38	1-42	1-23	1-23
3	1-23	1-27	1-23	1-27
4				1-18**N**
7	1-09	1-10	1-09	1-10
8	1-07	1-14	1-07**L**	1-14
9	1-19	1-19	1-14	1-14
10	1-13	1-19	1-13	1-19
11	1-22	1-22	1-18	1-18
14	1-19	1-24	1-19	1-24
15	1-27	1-27	1-23	1-26
16	1-27	1-34	1-26	1-34
17	1-32	1-37	1-28	1-37
18	1-40	1-46	1-40	1-41
21	1-39	1-40	1-39	1-39
22	1-48	1-56	1-48	1-56
23	1-53	1-56	1-48	1-56
24	1-48	1-53	1-47	1-50
25	1-41	1-41	1-39	1-39
28	1-28	1-40	1-28	1-29
29	1-37	2-04	1-37	2-02
30	2-22	2-34**H**	2-22	2-23
31	2-21	2-25	2-16	2-25

86Jun Strike 78.00

Oct	Open	High	Low	Close
1	1-00	1-02	0-60	0-62
2	0-62	1-02	0-58	0-58
3	0-56	0-57	0-56	0-56
4				0-51**N**
7	0-50	0-50	0-47**L**	0-48
8	0-48	0-50	0-48	0-50
9				0-49**N**
10	0-50	0-52	0-49	0-52
11	0-54	0-54	0-52	0-52
14	0-52	0-55	0-52	0-54
15	0-54	0-56	0-54	0-56
16	0-57	0-60	0-57	0-60
17	0-59	1-01	0-58	1-01
18	1-03	1-03	1-01	1-01
21	0-62	1-00	0-62	1-00
22	0-63	1-15	0-63	1-12
23	1-10	1-13	1-06	1-13
24	1-08	1-10	1-05	1-09
25	1-03	1-03	1-00	1-00
28	0-59	0-63	0-58	0-58
29	1-00	1-22	1-00	1-22
30	1-60	1-60**H**	1-30	1-36
31	1-30	1-40	1-30	1-39

86Jun Strike 80.00

Oct	Open	High	Low	Close
1	0-40	0-43	0-40	0-43
2	0-40	0-41	0-36	0-37
3	0-34	0-35	0-34	0-35
4				0-33**N**
7	0-30	0-30	0-30**L**	0-30
8	0-30	0-32	0-30	0-32
9	0-36	0-36	0-32	0-32
10	0-31	0-33	0-31	0-33
11	0-34	0-34	0-32	0-33
14	0-31	0-34	0-31	0-34
15				0-35**N**
16	0-35	0-38	0-35	0-38
17	0-37	0-40	0-37	0-40
18	0-40	0-44	0-40	0-41
21	0-41	0-41	0-39	0-39
22	0-44	0-47	0-44	0-47
23	0-48	0-48	0-44	0-48
24	0-42	0-45	0-39	0-45
25	0-40	0-40	0-40	0-40
28	0-35	0-37	0-35	0-36
29	0-41	0-53	0-41	0-53
30	1-03	1-05**H**	0-60	1-00
31	0-56	1-00	0-56	1-00

86Jun Strike 82.00

Oct	Open	High	Low	Close
1	0-26	0-26	0-26	0-26
2	0-24	0-24	0-23	0-23
3	0-21	0-21	0-21	0-21
4	0-21	0-21	0-19	0-20
7	0-18	0-18	0-18	0-18
8	0-16	0-18	0-16**L**	0-18
9	0-20	0-20	0-18	0-18
10				0-19**N**
11	0-19	0-19	0-19	0-19
14	0-19	0-20	0-19	0-20
15				0-20**N**
16	0-21	0-22	0-21	0-22
17	0-22	0-23	0-22	0-23
18	0-24	0-24	0-22	0-22
21	0-23	0-23	0-23	0-23
22	0-26	0-27	0-26	0-27
23	0-28	0-28	0-25	0-28
24	0-27	0-27	0-26	0-27
25				0-23**N**
28	0-22	0-22	0-21	0-21
29	0-24	0-30	0-24	0-30
30	0-40	0-42**H**	0-37	0-38
31	0-40	0-40	0-38	0-38

86Jun Strike 84.00

Oct	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31	0-21	0-21**H**	0-21**L**	0-21

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Oct	72.00	74.00	76.00	78.00	80.00	82.00	84.00	TOTAL
1	3		16	118		5		142
2		145	25	601	54	5		830
3	1L		2	1,000	1,050H			2,053
4						33		33
7			4	204	1L	1L		210
8	1	3	32	2L	10	40		88
9			7		820	20		847
10	51H	3	3	3,142H	500			3,699H
11	22	65	13	111	123	1		335
14		24	11	127	25	44		231
15	10		1L	3	10			24L
16		4	101	3	21	21		150
17	5	24	44	950	30	9		1,062
18	11	26	133	1,237	80	8		1,495
21	1		6	963	105	6		1,081
22	11	125	10	328	24	5		503
23	50	2L	127	689	808	107H		1,783
24			2	224	3	52		281
25		155	105	105	1			366
28		234H	815H	917	64	26		2,056
29		41	102	227	61	28		459
30		2	171	1,284	501	39		1,997
31			152	555	43	77	5H	832
TOTAL	166	853	1,882	12,790	4,334	527	5	20,557

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Oct	72.00	74.00	76.00	78.00	80.00	82.00	84.00	TOTAL
1	30L	515L	190L	1,217L	1,393L	114		3,459L
2	30	590	215	1,728	1,409	114		4,086
3	31	590	214	2,263	2,414	114		5,626
4	31	590	214	2,263	2,414	135		5,647
7	31	590	218	2,118	2,414	106L		5,477
8	32	593	240	2,118	2,414	131		5,528
9	32	593	241	2,118	3,167	131		6,282
10	83	596	241	4,400	3,667	131		9,118
11	105	661	239	4,510	3,767	132		9,414
14	105	675	241	4,533	3,767	136		9,457
15	115H	675	241	4,536	3,767	136		9,470
16	115	679	314	4,538	3,767	157		9,570
17	115	684	358	5,069	3,796	165		10,187
18	114	704	471	6,004	3,806	167		11,266
21	115	704	475	6,823	3,910	173		12,200
22	114	706	480	6,616	3,911	178		12,005
23	91	708	598	6,721	4,447	259		12,824
24	91	708	598	6,896	4,447	262		13,002
25	91	793	683	6,972	4,446	262		13,247
28	91	980	1,412	7,464	4,445	282		14,674
29	91	991H	1,422H	7,655	4,451	300H		14,910
30	91	991	1,351	8,694	4,512	300		15,939
31	91	991	1,399	9,126H	4,525H	300	5H	16,437H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 66.00

Nov	Open		High	Low	Close	
1					12-48**N**	
4					12-52**N**	
5					13-14**N**	
6					13-02**N**	
7					13-12**N**	
8					13-42**N**	
11					13-37**N**	
12					14-38**N**	
13					14-12**N**	
14					13-54**N**	
15					13-32**B**	13-34**A**
18						
19						
20						
21						
22						
25						
26						
27						
28	**HOLIDAY**					
29						

85Dec Strike 68.00

Nov	Open		High	Low	Close	
1					10-48**N**	
4					10-52**N**	
5					11-14**N**	
6					11-02**N**	
7					11-12**N**	
8					11-42**N**	
11					11-37**N**	
12					12-38**N**	
13					12-12**N**	
14					11-54**N**	
15					11-32**B**	11-34**A**
18						
19						
20						
21						
22						
25						
26						
27						
28	**HOLIDAY**					
29						

85Dec Strike 70.00

Nov	Open		High	Low	Close	
1					8-48**N**	
4	8-33		8-53	8-33**L**	8-52	
5					9-14**N**	
6					9-02**N**	
7					9-12**N**	
8	9-29		9-42	9-29	9-42	
11					9-37**N**	
12					10-38**N**	
13	10-31		10-31**H**	10-12	10-12	
14	9-51		9-54	9-51	9-54	
15					9-32**B**	9-34**A**
18						
19						
20						
21						
22						
25						
26						
27						
28	**HOLIDAY**					
29						

85Dec Strike 72.00

Nov	Open		High	Low	Close	
1	6-32		6-48	6-32**L**	6-46	6-48
4	6-46		6-53	6-41	6-52	
5	7-19		7-19	7-13	7-14	
6					7-02**N**	
7					7-12**N**	
8	7-13		7-42	7-13	7-42	
11					7-37**N**	
12	8-22		8-38**H**	8-22	8-38	
13	8-25		8-35	8-12	8-12	
14					7-54**N**	
15	7-33		7-33	7-33	7-32**B**	7-34**A**
18						
19						
20						
21						
22						
25						
26						
27						
28	**HOLIDAY**					
29						

85Dec Strike 74.00

Nov	Open		High	Low	Close	
1	4-04		5-03	4-04**L**	4-46	4-48
4	4-42		4-53	4-28	4-53	
5	4-39		5-27	4-39	5-14	
6	5-31		5-40	5-02	5-02	
7	4-63		5-12	4-51	5-12	
8	5-32		5-50	5-32	5-42	
11	5-31		5-39	5-31	5-37	
12	6-09		6-38**H**	5-61	6-38	
13	6-27		6-35	6-12	6-12	
14	6-00		6-00	5-54	5-54	
15	5-17		5-33	5-16	5-32**B**	5-34**A**
18						
19						
20						
21						
22						
25						
26						
27						
28	**HOLIDAY**					
29						

85Dec Strike 76.00

Nov	Open		High	Low	Close	
1	2-08		3-06	2-08**L**	2-51	
4	2-42		2-59	2-34	2-54	
5	2-47		3-24	2-47	3-14	3-16
6	3-29		3-42	2-63	2-63	3-00
7	3-23	3-24	3-24	2-50	3-12	
8	3-19		3-51	3-08	3-44	
11	3-37		3-40	3-36	3-37	
12	3-45		4-38	3-43	4-38	
13	4-31		4-43**H**	4-11	4-12	
14	3-55		4-05	3-50	3-54	
15	3-17		3-36	3-16	3-32**B**	3-34**A**
18						
19						
20						
21						
22						
25						
26						
27						
28	**HOLIDAY**					
29						

85Dec Strike 78.00

Nov	Open		High	Low	Close	
1	0-50	0-48	1-24	0-46**L**	1-08	1-05
4	1-06	0-61	1-10	0-57	1-10	1-08
5	0-62	0-59	1-35	0-59	1-22	1-23
6	1-27	1-32	1-47	1-08	1-08	1-12
7	1-31	1-27	1-31	1-00	1-19	1-22
8	1-24	1-27	1-55	1-16	1-46	1-48
11	1-31	1-33	1-42	1-31	1-41	
12	1-44		2-39	1-41	2-37	2-39
13	2-31	2-25	2-41**H**	2-09	2-11	
14	1-58		2-09	1-51	1-54	1-52
15	1-14		1-39	1-12	1-32**B**	1-34**A**
18						
19						
20						
21						
22						
25						
26						
27						
28	**HOLIDAY**					
29						

85Dec Strike 80.00

Nov	Open		High	Low	Close	
1	0-13		0-25	0-11	0-19	0-18
4	0-16	0-15	0-17	0-12	0-16	0-14
5	0-14	0-12	0-25	0-12	0-19	0-20
6	0-20	0-22	0-28	0-13	0-13	0-14
7	0-20	0-16	0-20	0-09	0-14	0-15
8	0-16	0-14	0-24	0-11	0-20	0-21
11	0-16	0-13	0-17	0-13	0-16	0-17
12	0-18	0-17	0-50	0-16	0-50	0-48
13	0-42	0-39	0-51**H**	0-26	0-27	0-30
14	0-19	0-16	0-20	0-09	0-12	0-10
15	0-02	0-03	0-05	0-02**L**	0-03	0-02
18						
19						
20						
21						
22						
25						
26						
27						
28	**HOLIDAY**					
29						

85Dec Strike 82.00

Nov	Open		High	Low	Close	
1	0-02		0-05**H**	0-02	0-03	
4	0-03	0-02	0-03	0-02	0-03	
5	0-02		0-04	0-02	0-03	
6	0-04		0-05	0-02	0-02	
7	0-02		0-02	0-01**L**	0-02	
8	0-02		0-03	0-01	0-03	0-02
11	0-01		0-02	0-01	0-01	
12	0-02		0-05	0-01	0-05	
13	0-03	0-04	0-05	0-01	0-03	0-02
14	0-01		0-01	0-01	0-01	
15	0-01		0-01	0-01	0-01	
18						
19						
20						
21						
22						
25						
26						
27						
28	**HOLIDAY**					
29						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 84.00

Nov	Open	High	Low	Close
1	0-01	0-01**H**	0-01**L**	0-01
4				0-01**N**
5				0-01**N**
6	0-01	0-01	0-01	0-01
7				0-01**N**
8				0-01**N**
11				0-01**N**
12	0-01	0-01	0-01	0-01
13	0-01	0-01	0-01	0-01
14	0-01	0-01	0-01	0-01
15				0-01**A**
18				
19				
20				
21				
22				
25				
26				
27				
28	**HOLIDAY**			
29				

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Nov	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	TOTAL
1				31	410**H**	791	10,530	19,570	1,054	50**H**	32,436
4			1**L**	80**H**	137	1,438	6,947	7,118	399	20	16,140
5				35	130	4,026**H**	6,023	14,968	1,720		26,902
6				30	111	906	11,787**H**	16,790	2,117	2	31,743
7					29**L**	804	4,999	13,396	584		19,812
8			2	2	33	647	3,256	12,772	1,047		17,759
11					41	23**L**	695**L**	2,427**L**	375		3,561**L**
12				3	82	2,062	7,167	22,772**H**	2,678	1**L**	34,765**H**
13			8**H**	15	176	987	4,702	16,544	5,072**H**	20	27,524
14			1		135	510	3,203	18,698	939	1	23,487
15				1**L**	35	297	1,271	16,763	213**L**	1	18,581
18											
19											
20											
21											
22											
25											
26											
27											
28	**HOLIDAY**										
29											
TOTAL			12	197	1,319	12,491	60,580	161,818	16,198	95	252,710

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Nov	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	TOTAL
1		5**H**	39**H**	1,823**H**	13,303**H**	27,118**H**	34,979	37,551	9,675	250**L**	124,743**H**
4		5	38	770	11,362	27,004	36,765**H**	37,386	9,376	270	122,976
5		5	38	659	8,347	19,564	34,958	35,330	9,179	270	108,350
6		5	38	638	8,043	18,689	32,852	34,961	9,159**L**	272	104,657
7			38	608	7,902	17,887	30,710	36,472	9,314	272	103,203
8			39	422	7,620	16,340	28,593	38,076	9,485	272	100,847
11			7	422	6,527	14,659	28,235	38,499	9,310	272	97,931
12			6**L**	421	5,955	10,100	22,115	40,317**H**	9,404	272	88,590
13			14	406	5,038	7,637	17,550	37,886	11,529**H**	282**H**	80,342
14			9	401**L**	4,789**L**	6,169**L**	16,280**L**	34,209**L**	11,293	282	73,432**L**
15											
18											
19											
20											
21											
22											
25											
26											
27											
28	**HOLIDAY**										
29											

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 70.00

Nov	Open		High	Low	Close	
1					7-26**N**	
4					7-31**N**	
5					7-54**N**	
6					7-47**N**	
7					7-59**N**	
8					8-24**N**	
11					8-24**N**	
12					9-29**N**	
13					9-03**N**	
14					8-45**N**	
15					8-25**N**	
18					9-47**N**	
19	10-14		10-14	9-52	9-52	
20	9-45		9-56	9-44**L**	9-56	
21	10-20		10-20**H**	10-14	10-14	
22					9-38**N**	
25					9-28**N**	
26					9-40**N**	
27					10-08**N**	
28	**HOLIDAY**					
29					10-32**N**	

86Mar Strike 72.00

Nov	Open		High	Low	Close	
1	5-20		5-44	5-20**L**	5-37	
4					5-40**N**	
5					5-61**N**	
6					5-53**N**	
7	5-55		6-03	5-55	6-03	
8	6-06		6-28	6-06	6-28	
11					6-27**N**	
12	6-52		7-29	6-52	7-29	
13	7-36		7-36	7-06	7-06	
14					6-46**N**	
15					6-27**N**	
18	7-20		7-48	7-20	7-48	
19	8-17		8-17	7-40	7-53	
20	7-50		7-56	7-50	7-56	
21	8-44	8-43	8-44**H**	8-14	8-14	
22	8-01		8-01	7-40	7-40	
25	7-27		7-28	7-27	7-28	
26					7-40**N**	
27	7-36		8-08	7-36	8-08	
28	**HOLIDAY**					
29	8-40		8-40	8-32	8-32	

86Mar Strike 74.00

Nov	Open		High	Low	Close	
1	3-35		4-17	3-35**L**	4-00	
4	3-52	3-53	4-01	3-51	4-01	
5	4-00		4-23	4-00	4-19	
6	4-38		4-38	4-07	4-07	
7	4-26		4-26	4-00	4-20	
8	4-25		4-48	4-21	4-48	
11	4-43		4-43	4-43	4-43	
12	5-00		5-37	5-00	5-37	
13	5-15		5-32	5-13	5-13	
14	4-61		5-10	4-59	4-59	
15	4-26		4-46	4-26	4-40	
18	5-28		5-54	5-28	5-54	
19	6-25		6-25	5-44	5-58	
20					5-62**N**	
21	6-35		6-40	6-20	6-22	
22	6-12		6-16	5-46	5-46	
25	5-42		5-42	5-36	5-36	
26	5-48		5-48	5-44	5-46	
27	5-42		6-18	5-39	6-14	
28	**HOLIDAY**					
29	6-40		6-42**H**	6-34	6-34	

86Mar Strike 76.00

Nov	Open		High	Low	Close	
1	2-14		2-59	2-14**L**	2-42	2-40
4	2-38		2-42	2-32	2-40	
5	2-32		3-00	2-32	2-55	
6	2-56		3-10	2-44	2-44	
7	2-63		3-00	2-34	2-51	
8	2-57		3-13	2-50	3-13	3-10
11	3-06		3-10	3-06	3-06	
12	3-12		3-58	3-12	3-58	
13	3-47		3-61	3-36	3-37	3-36
14	3-25	3-22	3-33	3-22	3-22	
15	2-62	2-58	3-12	2-55	3-06	3-09
18	3-24		4-09	3-24	4-09	
19	4-12		4-40	4-01	4-14	
20	3-54		4-15	3-54	4-14	
21	4-50		5-00**H**	4-28	4-36	
22	4-32		4-33	4-06	4-06	
25	3-54		4-02	3-54	3-56	
26	4-02		4-13	4-01	4-05	
27	3-62		4-31	3-62	4-31	
28	**HOLIDAY**					
29	4-52		4-52	4-45	4-46	

86Mar Strike 78.00

Nov	Open		High	Low	Close	
1	1-16		1-56	1-16**L**	1-42	
4	1-37		1-40	1-34	1-38	
5	1-34		1-54	1-34	1-49	1-50
6	1-55	1-56	2-00	1-40	1-41	1-40
7	1-58		1-58	1-34	1-46	
8	1-49		2-00	1-41	1-60	2-00
11	1-58		1-59	1-56	1-57	
12	1-62		2-36	1-59	2-32	
13	2-27		2-32	2-14	2-14	
14	1-62	2-03	2-14	1-62	2-02	2-04
15	1-50	1-48	1-59	1-45	1-55	1-57
18	2-07	2-06	2-47	2-06	2-46	2-47
19	2-44	2-43	3-07	2-38	2-46	2-47
20	2-36		2-49	2-33	2-48	
21	3-18	3-08	3-25**H**	3-01	3-07	
22	2-62		3-03	2-38	2-43	
25	2-28	2-32	2-36	2-25	2-34	
26	2-35		2-46	2-35	2-39	
27	2-29		2-63	2-28	2-57	2-55
28	**HOLIDAY**					
29	3-06	3-01	3-17	3-01	3-11	3-07

86Mar Strike 80.00

Nov	Open		High	Low	Close	
1	0-47		1-08	0-42**L**	0-61	0-60
4	0-58		0-61	0-56	0-57	
5	0-54	0-55	1-04	0-54	1-00	
6	1-01	1-02	1-10	0-58	0-59	0-60
7	1-04	1-07	1-07	0-54	0-61	0-60
8	0-61	0-63	1-08	0-58	1-05	1-08
11	1-06	1-03	1-06	1-03	1-04	
12	1-06		1-29	1-05	1-28	
13	1-25		1-29	1-14	1-16	1-14
14	1-08	1-10	1-16	1-07	1-10	1-09
15	0-60	0-62	1-05	0-60	1-01	1-03
18	1-11	1-12	1-38	1-11	1-37	1-38
19	1-42	1-45	1-57	1-32	1-35	1-37
20	1-25	1-27	1-40	1-25	1-37	
21	2-07	2-00	2-09**H**	1-50	1-56	1-58
22	1-55	1-53	1-55	1-34	1-34	1-35
25	1-26	1-28	1-33	1-23	1-27	
26	1-30	1-28	1-37	1-26	1-30	1-29
27	1-24	1-25	1-50	1-23	1-44	1-43
28	**HOLIDAY**					
29	1-59		2-00	1-49	1-51	

86Mar Strike 82.00

Nov	Open		High	Low	Close	
1	0-22		0-39	0-22**L**	0-33	
4	0-30		0-34	0-30	0-32	
5	0-30		0-37	0-29	0-34	
6	0-36		0-40	0-32	0-32	
7	0-36	0-37	0-37	0-27	0-32	
8	0-33		0-37	0-30	0-36	0-37
11	0-35		0-36	0-35	0-35	
12	0-36		0-49	0-35	0-47	0-49
13	0-47		0-50	0-40	0-42	
14	0-36		0-42	0-36	0-39	0-38
15	0-32	0-29	0-35	0-29	0-33	0-34
18	0-40	0-39	0-56	0-38	0-55	0-56
19	0-5[illegible]	0-59	1-04	0-52	0-55	0-56
20	0-48	0-45	0-57	0-45	0-54	0-55
21	1-10	1-06	1-15**H**	0-63	1-04	1-06
22	1-03	1-01	1-04	0-54	0-55	0-54
25	0-52	0-50	0-52	0-46	0-46	0-47
26	0-48		0-53	0-46	0-47	
27	0-44	0-43	0-62	0-43	0-55	0-56
28	**HOLIDAY**					
29	1-00	1-01	1-04	0-60	0-62	0-61

86Mar Strike 84.00

Nov	Open		High	Low	Close	
1	0-13		0-20	0-13**L**	0-17	0-19
4	0-15		0-17	0-15	0-15	
5	0-14		0-18	0-14	0-17	
6	0-18		0-20	0-16	0-16	
7	0-17		0-17	0-14	0-15	0-16
8	0-14		0-18	0-14	0-18	
11	0-15		0-17	0-15	0-16	
12	0-17		0-24	0-16	0-24	
13	0-23		0-24	0-18	0-20	
14	0-18		0-20	0-17	0-18	
15	0-16		0-17	0-14	0-15	
18	0-18	0-19	0-27	0-18	0-26	0-27
19	0-27	0-29	0-33	0-25	0-26	0-27
20	0-25		0-27	0-23	0-26	0-27
21	0-34		0-41**H**	0-32	0-34	
22	0-33	0-34	0-34	0-28	0-28	
25	0-25	0-26	0-26	0-23	0-23	0-24
26	0-24		0-26	0-23	0-23	
27	0-22		0-28	0-21	0-27	0-26
28	**HOLIDAY**					
29	0-32	0-29	0-34	0-28	0-29	

86Mar Strike 86.00

Nov	Open		High	Low	Close	
1						
4						
5						
6						
7						
8						
11						
12						
13						
14						
15						
18						
19						
20	0-11		0-12	0-10**L**	0-11	0-12
21	0-15		0-20**H**	0-14	0-17	
22	0-16		0-16	0-13	0-14	0-13
25	0-12		0-12	0-11	0-11	
26	0-12		0-12	0-10	0-10	
27	0-10		0-12	0-10	0-12	
28	**HOLIDAY**					
29	0-15		0-15	0-13	0-14	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Nov	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	TOTAL
1		50	276	3,913	9,446**H**	4,280	3,134	691		21,790
4			298	2,382	5,731	1,782	1,853	369		12,415
5			780	4,741	6,631	5,272	4,197	529		22,150
6			114	2,435	8,278	3,913	1,958	810		17,508
7		1**L**	1,185	1,408	5,700	3,102	1,241	676		13,313
8		3	55	1,622	1,641	5,141	1,374	1,101		10,937
11			22	1,235	1,546	744**L**	561**L**	795		4,903**L**
12		32	218	3,079	8,678	9,097	4,441	1,625		27,170
13		1	2,098	747	4,611	8,374	5,724	923		22,478
14			68	1,318	2,658	6,793	2,465	364**L**		13,666
15			113	788	4,248	8,189	3,422	1,119		17,879
18		4	10	891	3,160	7,443	5,187	963		17,658
19	3**L**	122	2,751**H**	4,754**H**	9,126	21,384	12,171	2,922		53,233**H**
20	450**H**	5	500	1,823	2,869	10,130	6,938	1,592	542	24,949
21	10	612**H**	938	1,485	2,400	26,096**H**	12,592**H**	6,070**H**	1,210	51,413
22		200	234	1,303	1,580	7,845	5,750	2,228	646	19,786
25		44	21	1,867	2,185	6,632	7,907	1,529	2,054**H**	22,239
26			515	4,120	1,741	4,084	4,118	1,057	383**L**	16,018
27		1	365	157	1,992	5,830	5,342	5,465	1,856	21,008
28	**HOLIDAY**									
29		6	4**L**	53**L**	448**L**	2,068	2,444	1,775	406	7,204
TOTAL	463	1,081	10,665	40,121	84,669	148,199	92,819	32,603	7,097	417,717

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Nov	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	TOTAL
1	562	1,401**H**	10,155**H**	24,562	26,993**L**	11,860**L**	6,910**L**	756**L**		83,199**L**
4	562	1,401	9,955	25,349**H**	29,446	12,317	7,264	956		87,250
5	562	1,348	9,271	22,196	30,813	13,802	9,877	1,334		89,203
6	562	1,346	9,168	20,530	35,424**H**	15,584	10,592	1,830		95,036
7	562	1,346	9,306	19,830	34,550	17,037	11,183	2,377		96,191
8	562	1,349	9,276	20,341	34,486	19,087	11,824	2,822		99,747
11	562	1,348	9,298	20,374	35,090	18,912	12,180	2,655		100,419
12	562	1,322	9,297	20,304	32,268	22,708	13,468	3,446		103,375
13	562	1,322	9,515	20,317	30,654	24,520	14,500	3,938		105,328
14	562	1,322	8,691	20,518	30,411	26,995	14,771	4,063		107,333
15	562	1,322	8,670	20,249	32,113	29,515	15,677	4,320		112,428
18	537	1,322	8,680	19,890	32,041	30,914	17,314	4,980		115,678
19	538	1,303	7,725	20,597	30,925	34,944	21,766	6,379		124,177
20	917**H**	1,301	7,265	19,009	29,477	35,149	22,593	7,040	442**L**	123,193
21	87	1,398	6,882	19,180	30,098	39,565	23,135	9,852	1,291	131,488
22	87	1,198	6,734	19,366	30,130	40,242	23,596	10,963	1,587	133,903
25	87	1,154	6,734	18,026**L**	28,980	42,667**H**	25,464**H**	11,095	3,289	137,496
26	87	1,145	6,469	21,165	28,468	42,467	25,417	11,028	3,458	139,704
27	87	1,045	6,435	21,136	27,652	42,222	25,100	12,749	4,898**H**	141,324**H**
28	**HOLIDAY**									
29	77**L**	1,042**L**	6,433**L**	21,104	27,610	41,853	24,997	13,068**H**	4,743	140,927

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Jun Strike 70.00				86Jun Strike 72.00				86Jun Strike 74.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								5-00**N**				3-43**N**
4								4-62**N**	3-32	3-43	3-32**L**	3-43
5					5-00	5-18	5-00**L**	5-18	3-45	3-56	3-45	3-56
6								5-08**N**	4-00	4-00	3-43	3-43
7								5-15**N**				3-50**N**
8	6-61	7-22	6-61**L**	7-22	5-14	5-39	5-14	5-39	4-04	4-08	4-04	4-08
11	7-15	7-20	7-15	7-20	5-36	5-36	5-36	5-36	4-07	4-08	4-07	4-08
12	7-37	8-26	7-37	8-26				6-38**N**	4-24	4-58	4-24	4-58
13	8-00	8-03	8-00	8-03				6-15**N**				4-43**N**
14	7-49	7-49	7-47	7-47				5-60**N**				4-27**N**
15	7-11	7-28	7-11	7-28				5-45**N**	4-15	4-15	4-04	4-13
18	7-60	8-52	7-60	8-52	6-15	6-60	6-15	6-60	4-53	5-19	4-52	5-19
19	9-16	9-16	8-45	8-54				6-60**N**	5-34	5-34	5-10	5-19
20				8-54**N**	6-60	6-60	6-60	6-60	5-15	5-20	5-15	5-20
21				9-23**N**	7-34	7-44**H**	7-28	7-29	5-57	6-00**H**	5-39	5-45
22				8-44**N**				6-55**N**				5-13**N**
25				8-32**N**	6-29	6-38	6-29	6-37	4-57	5-00	4-57	4-62
26				8-45**N**				6-52**N**				5-11**N**
27	9-18	9-18	9-12	9-12	7-20	7-20	7-16	7-16	5-37	5-37	5-34	5-34
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
29	9-39	9-39**H**	9-33	9-33	7-37	7-39	7-35	7-35	5-52	5-52	5-50	5-50

	86Jun Strike 76.00				86Jun Strike 78.00				86Jun Strike 80.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	2-24	2-53	2-24**L**	2-39	1-40	1-60	1-40	1-48	1-00	1-17	1-00**L**	1-10
4	2-24	2-36	2-24	2-36	1-40	1-44	1-40	1-44	1-02	1-08	1-02	1-08
5	2-37	2-50	2-37	2-45	1-42	1-56	1-42	1-50	1-03	1-14	1-03	1-10
6	2-50	2-60	2-32	2-32	[illegible]	2-03	1-46	1-46	1-16	1-20	1-07	1-07
7	2-35	2-40	2-30	2-40	1-59	1-59	1-38**L**	1-44	1-15	1-15	1-00	1-07
8	2-42	2-57	2-40	2-57	1-40	1-60	1-40	1-58	1-06	1-14	1-03	1-13
11	2-55	2-58	2-55	2-57	1-56	1-58	1-56	1-58	1-12	1-15	1-12	1-12
12	3-00 3-02	3-32	3-00	3-32	1-61	2-25	1-61	2-25	1-16	1-36	1-14	1-36
13	3-16	3-20	3-16	3-18	2-20	2-24	2-10	2-13	1-30	1-32	1-22	1-23
14	3-10	3-10	3-04	3-07	2-03 2-01	2-10	2-00	2-01	1-18	1-26	1-17	1-21
15	2-58	2-58	2-54	2-58	1-56	1-63	1-53	1-58	1-12	1-16	1-10	1-14
18	3-24	3-52	3-24	3-52	2-12	2-40	2-12	2-40	1-22	1-45	1-22	1-45
19	4-04	4-06	3-46	3-55	2-43	2-58	2-38	2-43	1-49 1-50	1-63	1-43	1-48
20	3-52	3-55	3-45	3-55	2-40	2-42	2-34	2-42	1-44	1-50	1-40	1-48
21	4-16	4-28**H**	4-10	4-17	2-60	3-15**H**	2-58	3-01	2-06	2-15**H**	1-62	2-01
22				3-50**N**	2-57	2-58	2-38	2-38	1-59	2-00	1-48	1-48
25	3-38	3-40	3-31	3-34	2-26	2-32	2-26	2-26	1-42	1-42	1-34	1-36
26				3-44**N**	2-36	2-38	2-28	2-30	1-35	1-42	1-33	1-36 1-35
27	3-36	4-01	3-36	4-01	2-24	2-51	2-24	2-48	1-35	1-55	1-31	1-51
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
29	4-16	4-19	4-13	4-15	2-62	3-02	2-60	2-60	2-02	2-02	1-60	1-60

	86Jun Strike 82.00				86Jun Strike 84.00				86Jun Strike 86.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0-36	0-48	0-36**L**	0-46	0-25	0-27	0-25	0-27				
4	0-44	0-44	0-43	0-44	0-25	0-26	0-25	0-26				
5	0-45	0-49	0-45	0-46	0-26	0-29	0-26	0-27				
6	0-49 0-50	0-52	0-44	0-44	0-26	0-26	0-26	0-26				
7	0-50	0-50	0-42	0-42				0-24**N**				
8	0-43	0-47	0-43	0-46	0-22	0-26	0-22**L**	0-26				
11	0-47	0-47	0-46	0-46	0-26	0-27	0-25	0-27				
12	0-50	0-61	0-49	0-61	0-30	0-33	0-26	0-33				
13	0-60	1-00	0-52	0-55	0-32	0-33	0-31	0-32				
14	0-52	0-56	0-50	0-52	0-28	0-31	0-28	0-30				
15	0-48 0-45	0-48	0-44	0-46	0-26	0-27	0-24	0-26				
18	0-52	1-03	0-52	1-03	0-32	0-40	0-31	0-40				
19	1-05	1-16	1-04	1-04	0-40	0-48	0-40	0-40				
20	1-01	1-06	1-00	1-06	0-39	0-41	0-37	0-41				
21	1-22	1-29**H**	1-16	1-20	0-51	0-57**H**	0-51	0-52	0-33	0-33**H**	0-30	0-30
22	1-16	1-19	1-08	1-08	0-48	0-49	0-43	0-43	0-28	0-28	0-25	0-25
25	1-03	1-03	0-59	0-62	0-40	0-40	0-36	0-37	0-23	0-23	0-20	0-21
26	0-63 0-62	1-03	0-59	0-60	0-36	0-38	0-36	0-36	0-19	0-19	0-19**L**	0-19
27	0-58	1-09	0-57	1-06	0-43	0-43	0-41	0-41	0-19	0-25	0-19	0-23
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
29	1-14	1-18	1-13	1-15	0-47	0-48	0-45	0-45	0-26	0-27	0-26	0-26

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Nov	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	TOTAL
1				23	412	26L	20L	200		681
4			5	360	313	118	60	4		860
5		39H	7	314	1,182	1,336	749	4		3,631
6			100	274	1,660H	1,360	459	4		3,857
7			2	188	344	573	94	1L		1,202
8	5L	15	5	1,042H	661	135	197	32		2,092
11	5	2	40	7	14L	81	82	60		291L
12	5		4	104	889	1,899	180	266		3,347
13	5			8	1,077	1,215	1,396H	46		3,747
14				13	541	442	792	74		1,862
15	10		100	42	1,109	815	407	109		2,592
18	55H	11	170	5	1,093	1,295	1,185	449H		4,263
19	5		391H	181	154	391	1,361	239		2,722
20		2	2	9	997	101	922	250		2,283
21		16	15	110	1,179	912	351	184	305	3,072
22			100		717	886	966	172	11	2,852
25		1L	1L	91	125	2,014	472	78	13	2,795
26				1L	1,040	3,593H	425	169	5L	5,233H
27	5	5	5	6	34	1,237	132	8	60	1,492
28	HOLIDAY									
29	5	15	6	30	30	42	434	265	536H	1,363
TOTAL	100	106	953	2,808	13,571	18,471	10,684	2,614	930	50,237

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Nov	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	TOTAL
1		91	991	1,400	9,041L	4,527	296L	205L		16,551L
4		91	991	1,240L	9,123	4,569	356	205		16,575
5		121H	991	1,479	9,249	4,306	1,074	208		17,428
6		99	1,071	1,569	10,377	4,852	1,071	209		19,248
7		99	1,069	1,650H	10,577	4,127L	1,110	209		18,841
8	5L	99	1,074H	1,319	11,004	4,164	1,226	235		19,126
11	10	99	1,034	1,324	10,999	4,188	1,283	290		19,227
12	15	99	1,034	1,326	11,135	5,532	1,340	477		20,958
13	20	99	1,034	1,326	11,121	5,996	1,896	499		21,991
14	20	99	1,034	1,323	11,178H	6,220	2,412	535		22,821
15	30	99	934	1,281	11,173	6,255	2,553	547		22,872
18	80	93	799	1,278	10,840	6,739	3,255	859		23,943
19	85H	93	664	1,367	10,840	6,987	4,035	977		25,048
20	85	92	662	1,362	11,084	7,000	4,469	1,099		25,853
21	85	78	662	1,440	11,055	7,050	4,695	1,025	300L	26,390
22	85	78	560	1,447	11,071	7,612	4,662	1,112	309	26,936
25	85	79	560	1,471	11,170	9,425	4,715	1,050	309	28,864
26	85	78	560	1,472	10,633	12,032	4,880	1,050	309	31,099
27	85	73	560	1,472	10,639	12,877H	4,955	1,046	369	32,076
28	HOLIDAY									
29	85	67L	559L	1,460	10,633	12,875	5,148H	1,260H	881H	32,968H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Sep Strike 78.00

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19	2-45	2-45**H**	2-40	2-40
20	2-40	2-40	2-36	2-40
21				2-57**N**
22	2-41	2-41	2-41	2-41
25	2-34	2-35	2-29**L**	2-29
26	2-34	2-35	2-34	2-35
27				2-48**N**
28	**HOLIDAY**			
29				2-60**N**

86Sep Strike 80.00

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18	1-40	1-52	1-40**L**	1-52
19	1-62	1-62	1-50	1-53
20				1-53**N**
21	2-10	2-16**H**	2-02	2-02
22				1-55**N**
25	1-50	1-50	1-48	1-48
26	1-54	1-54	1-45	1-47
27	1-43	1-62	1-43	1-58
28	**HOLIDAY**			
29	2-09	2-09	2-04	2-04

86Sep Strike 82.00

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19	1-22	1-23	1-13	1-15
20	1-15	1-15	1-15	1-15
21	1-34	1-34**H**	1-25	1-25
22	1-20	1-20	1-19	1-19
25	1-15	1-15	1-10**L**	1-11
26	1-14	1-14	1-13	1-13
27	1-21 1-22	1-23	1-21	1-23
28	**HOLIDAY**			
29	1-26	1-27	1-26	1-27

86Sep Strike 84.00

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19	0-56	0-56	0-50	0-51
20	0-51	0-51	0-51	0-51
21	0-63	1-00**H**	0-59	0-59
22	0-61	0-61	0-57	0-57
25	0-54	0-54	0-48	0-48
26				0-49**N**
27	0-47	0-56	0-47**L**	0-56
28	**HOLIDAY**			
29	0-60	0-60	0-60	0-60

86Sep Strike 86.00

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27	0-28	0-36**H**	0-27**L**	0-36
28	**HOLIDAY**			
29				0-39**N**

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86SEP

Nov	78.00	80.00	82.00	84.00	86.00	TOTAL
1						
4						
5						
6						
7						
8						
11						
12						
13						
14						
15						
18		60				60
19	70**H**	9	44	35		158
20	41		22	20		83
21		5**L**	4	2		11**L**
22	1**L**		6	12		19
25	32	9	61**H**	282**H**		384
26	2	200	10			212
27		503**H**	50	80	2**H**	635**H**
28	**HOLIDAY**					
29		77	1**L**	1**L**		79
TOTAL	146	863	198	432	2	1,641

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86SEP

Nov	78.00	80.00	82.00	84.00	86.00	TOTAL
1						
4						
5						
6						
7						
8						
11						
12						
13						
14						
15						
18		60**L**				60**L**
19	70**L**	60	44**L**	35**L**		209
20	110	60	66	55		291
21	110	61	70	55		296
22	110	61	76	67		314
25	126**H**	62	128	237		553
26	126	227	138	237		728
27	126	722	153**H**	308**H**		1,309
28	**HOLIDAY**					
29	126	799**H**	153	308		1,386**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 62.00

Dec	Open		High	Low	Close	
2						
3						
4						
5						
6						
9						
10						
11						
12						
13						
16						
17						
18	22-13		22-13	22-08**L**	22-08	
19	22-19		22-24**H**	22-19	22-24	
20					22-58**N**	
23					22-36**N**	
24					22-48**N**	
25	**HOLIDAY**					
26					23-00**N**	
27					23-20**N**	
30					23-10**N**	
31					23-14**N**	

86Mar Strike 70.00

Dec	Open		High	Low	Close	
2					9-40**N**	
3					9-42**N**	
4					10-08**N**	
5					10-04**N**	
6	10-00		10-00	9-61**L**	9-61	
9					11-22**N**	
10					12-06**N**	
11					13-10**N**	
12					12-42**N**	
13					13-10**N**	
16					13-54**N**	
17					14-40**N**	
18					14-08**N**	
19	13-45		14-24	13-45	14-24	
20					14-58**N**	
23					14-36**N**	
24					14-48**N**	
25	**HOLIDAY**					
26	15-03		15-03**H**	15-03	15-03	
27					15-20**N**	
30					15-10**N**	
31					15-14**N**	

86Mar Strike 72.00

Dec	Open		High	Low	Close	
2					7-40**N**	
3					7-42**N**	
4					8-08**N**	
5					8-04**N**	
6					7-61**N**	
9	8-42		9-22	8-39**L**	9-22	
10	10-01		10-07	10-00	10-06	
11	11-06		11-11	11-06	11-10	
12	10-55		10-55	10-42	10-42	
13	11-10		11-10	11-10	11-10	
16	11-21	11-20	11-54	11-11	11-54	
17	12-43		12-43	12-40	12-40	
18					12-08**N**	
19					12-24**N**	
20	12-00		12-58**H**	12-00	12-58	
23					12-36**N**	
24					12-48**N**	
25	**HOLIDAY**					
26					13-00**N**	
27					13-20**N**	
30					13-10**N**	
31					13-14**N**	

86Mar Strike 74.00

Dec	Open		High	Low	Close	
2	6-17		6-17	5-45	5-45	
3	5-40		5-44	5-30**L**	5-44	
4					6-11**N**	
5	6-00		6-16	6-00	6-06	
6					5-63**N**	
9	7-01		7-22	7-01	7-22	
10	8-06		8-06	8-06	8-06	
11	8-39		9-10	8-39	9-10	
12	8-55		8-55	8-42	8-42	
13					9-10**N**	
16					9-54**N**	
17	10-32		10-40	10-32	10-40	
18	10-19		10-19	10-08	10-08	
19	9-59		10-24	9-50	10-24	
20					10-58**N**	
23	10-47		11-00	10-36	10-36	
24	10-48		10-49	10-48	10-48	
25	**HOLIDAY**					
26					11-00**N**	
27	11-40		11-40**H**	11-20	11-20	
30					11-10**N**	
31					11-14**N**	

86Mar Strike 76.00

Dec	Open		High	Low	Close	
2	5-06		5-06	4-00	4-00	
3	3-49		3-62	3-40**L**	3-62	
4	4-14		4-24	4-01	4-24	
5	4-20	4-19	4-21	4-05	4-20	
6	4-08		4-23	4-07	4-14	
9	4-42		5-26	4-40	5-26	
10	5-49	5-45	6-20	5-45	6-11	6-08
11	6-30		7-10	6-30	7-10	
12	6-62	6-56	7-24	6-30	6-42	
13	7-07		7-15	7-07	7-10	
16	7-12	7-13	7-57	7-11	7-54	
17	8-28		8-44	8-28	8-40	
18	8-25		8-25	8-00	8-07	
19	7-60		8-24	7-60	8-24	
20	9-05		9-13	8-58	8-58	
23	8-44		8-47	8-36	8-36	
24	8-45		8-48	8-45	8-48	
25	**HOLIDAY**					
26	9-10		9-25	9-00	9-00	
27	9-23		9-45**H**	9-20	9-20	
30	9-36		9-36	9-10	9-10	
31	9-21		9-21	9-14	9-14	

86Mar Strike 78.00

Dec	Open		High	Low	Close	
2	3-01		3-27	2-24	2-27	2-30
3	2-22		2-31	2-12**L**	2-29	2-31
4	2-37		2-53	2-23	2-53	
5	2-45		2-55	2-34	2-46	2-48
6	2-35	2-37	2-55	2-25	2-41	2-43
9	3-05		3-45	3-02	3-45	3-44
10	4-04	4-06	4-29	4-01	4-20	
11	4-33		5-26	4-31	5-15	5-18
12	5-05	5-02	5-30	4-45	4-53	
13	5-14	5-22	5-27	5-11	5-20	5-18
16	5-25		6-03	5-15	5-57	
17	6-30	6-35	6-62	6-30	6-42	
18	6-32		6-32	5-60	6-11	
19	5-57		6-36	5-44	6-27	
20	6-02	6-01	7-20	6-01	6-60	
23	6-48		6-58	6-36	6-36	
24	6-45		6-50	6-44	6-48	
25	**HOLIDAY**					
26	7-08		7-30	7-00	7-00	
27	7-23		7-44**H**	7-13	7-20	
30	7-37		7-37	7-09	7-10	
31	7-18		7-20	7-12	7-12	7-16

86Mar Strike 80.00

Dec	Open		High	Low	Close	
2	1-48	1-45	2-03	1-19	1-22	1-24
3	1-19	1-18	1-24	1-11**L**	1-21	1-22
4	1-28		1-38	1-20	1-37	
5	1-30		1-40	1-25	1-34	1-32
6	1-24	1-22	1-40	1-20	1-28	1-29
9	1-52	1-50	2-12	1-45	2-10	2-12
10	2-30	2-36	2-53	2-26	2-45	2-48
11	2-60	2-57	3-42	2-57	3-35	3-33
12	3-32	3-22	3-50	3-00	3-10	
13	3-44		3-48	3-29	3-40	3-38
16	3-35	3-40	4-14	3-33	4-04	4-05
17	4-40	4-38	5-02	4-32	4-49	
18	4-38		4-38	4-12	4-21	4-23
19	4-04		4-50	3-59	4-40	4-44
20	4-18		5-29	4-18	5-06	
23	4-54		5-05	4-48	4-48	
24	4-52		4-62	4-52	4-57	
25	**HOLIDAY**					
26	5-16		5-35	5-05	5-05	
27	5-41		5-50**H**	5-21	5-25	
30	5-46		5-46	5-11	5-12	
31	5-21		5-25	5-15	5-17	

86Mar Strike 82.00

Dec	Open		High	Low	Close	
2	0-59	0-58	1-05	0-40	0-41	0-42
3	0-41	0-40	0-44	0-36**L**	0-41	0-42
4	0-45	0-44	0-51	0-40	0-51	0-50
5	0-48	0-46	0-53	0-42	0-47	0-48
6	0-42		0-54	0-39	0-44	0-46
9	0-56	0-58	1-12	0-54	1-11	1-09
10	1-28	1-23	1-40	1-18	1-32	1-33
11	1-44	1-40	2-16	1-40	2-10	2-07
12	2-02	1-60	2-20	1-47	1-56	1-55
13	2-08	2-14	2-16	2-02	2-10	2-11
16	2-10		2-45	2-05	2-35	2-39
17	2-60	2-62	3-25	2-58	3-10	
18	3-00	2-60	3-00	2-39	2-52	2-50
19	2-46	2-42	3-08	2-31	3-03	
20	2-53		3-48	2-53	3-30	3-24
23	3-16		3-29	3-07	3-07	
24	3-17		3-17	3-12	3-17	
25	**HOLIDAY**					
26	3-24		3-49	3-24	3-27	3-25
27	3-45	3-50	4-02**H**	3-37	3-40	
30	3-59	3-60	3-60	3-28	3-29	
31	3-27		3-38	3-27	3-30	3-33

86Mar Strike 84.00

Dec	Open		High	Low	Close	
2	0-27	0-26	0-33	0-19	0-19	0-20
3	0-18	0-19	0-19	0-16**L**	0-19	
4	0-20		0-23	0-18	0-23	
5	0-20	0-21	0-24	0-19	0-22	
6	0-19		0-24	0-17	0-19	
9	0-24	0-26	0-35	0-24	0-35	0-34
10	0-39	0-43	0-50	0-38	0-46	
11	0-50	0-53	1-12	0-50	1-10	1-08
12	1-08	1-02	1-17	0-57	0-63	0-61
13	1-09	1-14	1-15	1-03	1-09	1-10
16	1-07	1-08	1-33	1-05	1-26	1-27
17	1-42	1-47	2-00	1-40	1-53	1-52
18	1-50	1-43	1-50	1-30	1-42	1-40
19	1-35	1-32	1-60	1-23	1-49	1-48
20	1-38	1-37	2-22	1-32	2-04	2-00
23	1-51	1-54	2-05	1-47	1-49	1-47
24	1-56		1-61	1-53	1-54	1-55
25	**HOLIDAY**					
26	1-58		2-20	1-58	1-62	1-60
27	2-14	2-17	2-33**H**	2-05	2-08	2-09
30	2-24		2-27	1-61	1-63	1-61
31	2-05		2-05	1-62	1-62	2-00

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Mar Strike 86.00						86Mar Strike 88.00						86Mar Strike 90.00					
Dec	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
2	0-13		0-14	0-08	0-08													
3	0-08		0-08	0-06L	0-07													
4	0-08		0-09	0-07	0-09													
5	0-09		0-09	0-07	0-08													
6	0-07		0-09	0-07	0-07													
9	0-11		0-15	0-09	0-13	0-14												
10	0-18		0-22	0-18	0-20													
11	0-26	0-24	0-36	0-22	0-35		0-10		0-15	0-10L	0-15	0-14						
12	0-32	0-33	0-38	0-26	0-28		0-14		0-16	0-11	0-11	0-12						
13	0-35	0-37	0-38	0-32	0-34	0-35	0-16		0-16	0-13	0-14	0-15						
16	0-35		0-49	0-32	0-44	0-45	0-15		0-21	0-13	0-19							
17	0-53	0-57	1-05	0-53	0-61	0-60	0-25		0-32	0-24	0-29	0-28	0-09		0-12	0-09L	0-12	
18	0-52	0-59	0-59	0-48	0-54	0-53	0-27		0-27	0-22	0-25	0-24	0-12		0-12	0-10	0-10	
19	0-50	0-48	1-01	0-45	0-61	0-59	0-23		0-32	0-21	0-28	0-27	0-10		0-13	0-09	0-12	
20	0-53		1-19	0-49	1-07	1-06	0-23		0-40	0-23	0-33		0-12		0-19H	0-12	0-15	
23	0-61	0-60	1-06	0-57	0-58	0-57	0-29	0-28	0-34	0-26	0-26	0-27	0-14		0-15	0-12	0-12	0-13
24	0-62		1-00	0-60	0-60	0-61	0-29		0-29	0-26	0-27		0-12		0-12	0-11	0-11	0-12
25	HOLIDAY						HOLIDAY						HOLIDAY					
26	0-61		1-15	0-61	1-01		0-29		0-36	0-29	0-30		0-11		0-15	0-11	0-12	
27	1-13	1-11	1-22H	1-04	1-06	1-08	0-35	0-34	0-41H	0-32	0-32	0-33	0-15		0-17	0-13	0-13	0-14
30	1-14	1-15	1-18	0-62	0-63	0-62	0-37	0-38	0-38	0-27	0-28		0-17		0-17	0-11	0-12	0-11
31	1-03		1-03	0-61	0-61	0-62	0-29	0-30	0-30	0-25	0-25	0-26	0-12		0-12	0-10	0-10	0-11

US BONDS CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86MAR

Dec	62.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	TOTAL
2			10	6	78	1,073	9,147	7,634	3,145	82L			21,175
3				3	18	866	6,958	4,338	2,374	757			15,314
4					970	515	5,214	6,613	1,855L	363			15,530
5				16	1,713	5,210H	3,784	5,177	2,152	545			18,597
6		1L			14	1,633	9,597	12,342	2,191	788			26,566
9			200H	14	565	2,477	9,164	13,724	4,371	3,548			34,063
10			7	108	2,008	4,277	12,250H	20,910H	8,455	2,759			50,774H
11			100	267	1,101	3,359	5,180	17,282	15,422	4,779	700		48,190
12			45	302	1,526	2,557	2,982	6,935	12,249	5,243	476L		32,315
13			200		108	517	969	3,843	10,747	5,819	968		23,171
16			100		562	3,044	4,292	11,309	14,916	6,922	573		41,718
17			1L	50	32	609	3,095	5,582	16,108H	13,774H	1,736	503	41,490
18	1H			60	2,928H	837	5,204	2,499	13,553	10,364	1,858	151	37,455
19	1	1		2L	628	1,446	1,129	1,013	11,386	6,532	2,184	166	24,488
20			100		303	682	2,083	1,973	14,280	10,551	3,680	1,079H	34,731
23				120	111	166	527	1,169	8,827	6,106	3,643	546	21,215
24				11	1L	194	681	159L	3,700	869	507	98	6,220L
25	HOLIDAY												
26		2H			1,004	678	2,200	1,130	10,710	4,951	1,718	146	22,539
27				420H	1,767	152L	2,337	335	8,568	10,612	4,017H	434	28,642
30					33	675	1,093	956	7,460	9,903	1,426	326	21,872
31					404	300	398L	306	2,662	6,190	2,387	81L	12,728
TOTAL	2	4	763	1,379	15,874	31,267	88,284	125,229	175,131	111,457	25,873	3,530	578,793

US BONDS CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86MAR

Dec	62.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	TOTAL
2		77H	1,042H	6,436	21,089H	27,637	41,457	26,007	13,337	4,727L			141,809
3		77	1,042	6,436	19,832	27,895H	41,197	25,728	13,171L	5,105			140,483
4		77	867	6,435	18,961	27,772	40,616	26,450	14,162	5,241			140,581
5		77	867	6,440H	17,125	27,233	41,450	26,936	13,639	5,228			138,995
6		76	867	6,431	17,093	26,676	43,626H	32,704	13,779	5,774			147,026H
9		76	567	6,419	17,203	25,859	39,926	32,072	13,730	8,255			144,107
10		76	466	4,928	17,076	24,033	35,051	35,895	14,927	9,972			142,424
11		71	365	1,382	15,934	22,549	32,411	36,758H	18,520	12,951	614L		141,555
12		71	322	1,329	15,449	20,676	32,319	34,056	20,436	14,230	869		139,757
13		71	319	1,329	15,296	20,666	32,073	32,906	20,406	15,999	1,082		140,147
16		71	119	1,265	10,983	23,289	29,109	30,216	23,910	17,558	1,280		137,800
17		71	117	1,260	10,403	19,384	27,776	29,744	24,049H	22,110H	1,964	454L	137,332
18		71	117	1,200	6,654	19,239	23,813	25,073	20,604	20,349	2,346	576	120,042
19	1H	70L	117	1,193	6,855	18,935	23,385	24,748	21,177	20,555	2,803	646	120,485
20		70	17L	1,193	6,648	18,608	22,579	24,428	21,901	20,355	3,910	1,151	120,860
23		70	17	1,301	6,546	17,948	22,333	24,526	21,890	19,445	5,459	1,377	120,912
24		70	17	1,189	6,513	17,996	22,292	24,526	21,789	19,347	5,720	1,413	120,872
25	HOLIDAY												
26		70	17	1,174	5,471	16,511	22,208	24,128	21,916	19,986	6,538	1,415	119,434
27		70	17	794	3,544	15,810	22,172	24,099	20,659	21,666	9,234	1,651	119,716
30		70	17	774L	3,513	11,806	22,007L	23,959	19,640	20,396	9,279	1,790	113,251
31		70	17	774	3,351L	11,281L	22,116	23,780L	19,273	19,968	9,814H	1,852H	112,296L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Jun Strike 70.00

Dec	Open	High	Low	Close
2	9-23	9-23	8-36**L**	8-36
3				8-36**N**
4				9-08**N**
5	8-51	8-61	8-51	8-61
6	8-38	9-00	8-38	8-57
9	9-40	10-18	9-40	10-18
10	10-46	11-00**H**	10-46	11-00
11				12-00**N**
12				11-37**N**
13				12-05**N**
16				12-60**N**
17				13-47**N**
18				13-08**N**
19				13-23**N**
20				14-02**N**
23				13-48**N**
24				13-58**N**
25	**HOLIDAY**			
26				14-04**N**
27				14-26**N**
30				14-10**N**
31				14-16**N**

86Jun Strike 72.00

Dec	Open	High	Low	Close
2	7-57	7-57	6-42**L**	6-42
3				6-42**N**
4	6-60	7-12	6-44	7-12
5	6-52	7-10	6-52	7-01
6	6-50	7-11	6-50	7-00
9	7-42	8-19	7-42	8-19
10	8-46	9-05	8-46	9-01
11	9-19	10-00	9-19	10-00
12	10-05	10-05	9-37	9-37
13				10-05**N**
16	10-17	10-61	10-17	10-61
17	11-39	11-47	11-39	11-47
18				11-09**N**
19				11-23**N**
20				12-04**N**
23				11-48**N**
24				11-58**N**
25	**HOLIDAY**			
26				12-04**N**
27	12-28	12-28**H**	12-26	12-26
30				12-10**N**
31				12-16**N**

86Jun Strike 74.00

Dec	Open	High	Low	Close
2	5-56	5-56	5-00	5-00
3	4-46	5-00	4-43**L**	5-00
4	5-04	5-27	5-00	5-27
5	5-27	5-27	5-18	5-18
6	5-07	5-18	5-07	5-18
9	6-21	6-28	6-21	6-28
10	7-00	7-05	7-00	7-03
11	7-25	8-01	7-25	8-01
12	7-48	8-12	7-40	7-40
13	7-63	8-10	7-63	8-10
16	8-20	9-00	8-15	9-00
17	9-30	9-54	9-30	9-49
18	9-21	9-22	8-63	9-11
19	8-40	9-26	8-40	9-26
20	9-22	10-06	9-22	10-06
23				9-49**N**
24				9-58**N**
25	**HOLIDAY**			
26	10-23	10-23	10-05	10-05
27	10-40	10-40**H**	10-27	10-27
30				10-11**N**
31				10-17**N**

86Jun Strike 76.00

Dec	Open	High	Low	Close
2	3-57	3-59	3-35	3-35
3	3-34	3-35	3-23**L**	3-35
4	3-40	3-58	3-35	3-58
5				3-51**N**
6				3-51**N**
9	4-20	4-50	4-20	4-50
10	5-20	5-28	5-19	5-23
11	5-35	6-12	5-35	6-09
12	6-09	6-20	5-46	5-50
13	6-09	6-15	6-08	6-14
16	6-19	7-04	6-16	7-04
17	7-56	7-56	7-50	7-52
18	7-36	7-36	7-10	7-16
19	6-58	7-28	6-57	7-28
20	8-00	8-06	8-00	8-00
23	7-36	8-02	7-36	7-51
24	8-04	8-04	7-57	7-60
25	**HOLIDAY**			
26	8-08	8-30	8-05	8-05
27	8-35	8-49**H**	8-27	8-27
30	8-12	8-14	8-12	8-14
31				8-18**N**

86Jun Strike 78.00

Dec	Open	High	Low	Close
2	2-55	3-08	2-22	2-24
3	2-20	2-25	2-13**L**	2-25
4	2-30	2-40	2-23	2-40
5	2-35	2-41	2-35	2-37
6	2-31	2-44	2-26	2-35
9	2-52	3-22	2-52	3-22
10	3-40	3-62	3-40	3-53
11	4-22	4-37	4-20	4-34
12	4-24	4-44	4-06	4-14
13	4-33	4-43	4-30	4-38
16	4-44	5-20	4-38	5-20
17	5-40	6-02	5-40	5-58
18	5-32	5-38	5-23	5-34
19	5-14	5-53	5-11	5-46
20	5-55	6-20	5-55	6-14
23	5-52	6-16	5-52	6-02
24	6-08	6-08	6-05	6-07
25	**HOLIDAY**			
26	6-29	6-36	6-17	6-17
27	6-48	6-53	6-36	6-37
30	6-54	6-54**H**	6-20	6-20
31	6-30	6-30	6-21	6-21

86Jun Strike 80.00

Dec	Open		High	Low	Close
2	1-59		2-05	1-28	1-32
3	1-24		1-32	1-22**L**	1-32
4	1-39	1-40	1-45	1-30	1-44
5	1-42		1-45	1-37	1-41
6	1-35		1-47	1-30	1-39
9	1-56		2-15	1-53	2-15
10	2-30	2-25	2-45	2-25	2-38
11	2-50		3-15	2-50	3-10
12	3-03		3-21	2-50	2-60
13	3-15		3-20	3-08	3-16
16	3-16		3-53	3-16	3-50
17	4-08		4-28	4-07	4-24
18	4-13		4-15	3-54	4-06
19	3-58		4-19	3-44	4-19
20	4-03		4-58	4-03	4-41
23	4-18		4-47	4-18	4-30
24	4-34		4-37	4-34	4-37
25	**HOLIDAY**				
26	4-50		4-60	4-45	4-45
27	5-04		5-13**H**	4-56	4-62
30	5-06		5-06	4-47	4-47
31	4-46		4-46	4-37	4-37

86Jun Strike 82.00

Dec	Open		High	Low	Close	
2	1-11		1-20	0-56	0-56	0-57
3	0-54	0-55	0-58	0-53**L**	0-57	
4	0-61		1-02	0-57	1-01	
5	1-00	0-63	1-03	0-60	1-00	
6	0-61		1-03	0-56	0-61	
9	1-08		1-26	1-07	1-26	
10	1-38	1-35	1-47	1-34	1-45	
11	1-54		2-10	1-52	2-06	
12	1-62	2-00	2-15	1-53	1-60	
13	2-10		2-14	2-03	2-09	
16	2-08		2-40	2-08	2-35	
17	2-55		3-10	2-55	3-05	
18	2-58		2-59	2-44	2-55	
19	2-43		3-02	2-30	3-00	
20	2-50		3-40	2-50	3-22	
23	3-04		3-20	3-04	3-10	
24	3-20		3-20	3-13	3-16	
25	**HOLIDAY**					
26	3-29		3-36	3-22	3-22	
27	3-35		3-47**H**	3-30	3-35	
30	3-41		3-45	3-20	3-20	
31	3-27		3-27	3-10	3-16	

86Jun Strike 84.00

Dec	Open		High	Low	Close	
2	0-43		0-49	0-32	0-32	
3	0-29		0-33	0-29**L**	0-31	
4	0-36		0-37	0-31	0-37	
5	0-39		0-39	0-35	0-36	
6	0-31		0-36	0-31	0-35	
9	0-44		0-53	0-44	0-53	
10	0-60		1-05	0-59	1-00	
11	1-08		1-23	1-08	1-18	
12	1-14		1-26	1-07	1-12	
13	1-23		1-24	1-16	1-23	
16	1-21	1-22	1-44	1-20	1-35	1-38
17	1-55		2-10	1-53	2-00	
18	1-60		1-60	1-44	1-54	
19	1-49		2-02	1-39	2-01	
20	1-55	1-52	2-32	1-52	2-18	
23	2-00		2-17	2-00	2-08	
24	2-12		2-12	2-07	2-12	
25	**HOLIDAY**					
26	2-15	2-14	2-30	2-14	2-16	
27	2-29		2-38	2-22	2-26	
30	2-39		2-39**H**	2-09	2-09	
31	2-11		2-16	2-05	2-05	

86Jun Strike 86.00

Dec	Open		High	Low	Close	
2	0-28		0-28	0-18	0-18	
3	0-17		0-17	0-17**L**	0-17	
4	0-18		0-20	0-18	0-20	
5	0-19		0-20	0-18	0-19	
6	0-17		0-19	0-17	0-19	
9	0-23		0-30	0-23	0-30	
10	0-33	0-34	0-39	0-33	0-37	
11	0-43		0-50	0-43	0-47	
12	0-46		0-51	0-40	0-43	
13	0-49		0-52	0-49	0-49	
16	0-52		1-00	0-49	0-59	
17	1-07	1-08	1-19	1-06	1-12	
18	1-11		1-11	1-02	1-04	1-07
19	1-08		1-22	1-00	1-15	
20	1-10		1-39	1-10	1-25	
23	1-24		1-30	1-19	1-19	
24	1-22		1-25	1-19	1-23	1-22
25	**HOLIDAY**					
26	1-24		1-39	1-24	1-27	
27	1-30		1-44**H**	1-30	1-34	
30	1-40		1-40	1-20	1-20	
31	1-24		1-27	1-19	1-22	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

Dec	86Jun Strike 88.00				86Jun Strike 90.00			
	Open	High	Low	Close	Open	High	Low	Close
2								
3								
4								
5								
6								
9								
10								
11								
12								
13								
16	0-28	0-36	0-28**L**	0-33				
17	0-40	0-47	0-40	0-43	0-25	0-26	0-25	0-25
18	0-44	0-44	0-39	0-41	0-22	0-22	0-22	0-22
19	0-40	0-48	0-40	0-48	0-21	0-29	0-21**L**	0-29
20	0-44	1-01**H**	0-44	0-57	0-24	0-37	0-24	0-33
23	0-50	0-57	0-49	0-51	0-29	0-33	0-29	0-29
24	0-51	0-51	0-51	0-51	0-29	0-29	0-29	0-29
25	**HOLIDAY**				**HOLIDAY**			
26	0-56	0-61	0-55	0-55	0-34	0-34	0-32	0-32
27	0-56	1-01	0-56	0-59	0-33	0-38**H**	0-33	0-34
30	0-61	0-63	0-51	0-51	0-35	0-35	0-29	0-29
31	0-52	0-52	0-50	0-51	0-31	0-31	0-28	0-31

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Dec	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	TOTAL
2	5**H**	10	17	29	87	1,151	1,277	123	268			2,967
3	5		179**H**	2**L**	151	443	705	112	102			1,699
4		1**L**	1**L**	20	199	594	539	19**L**	8**L**			1,381
5	1**L**	51**H**	1	2	10**L**	278	426	29	26			824**L**
6	1	1	5		15	1,920**H**	293	29	76			2,340
9	1	2	1	60	300	1,200	1,076	84	50			2,774
10	3	7	54	33	696	1,335	1,856**H**	444	703			5,131
11	1	21	12	637	2,545**H**	1,005	1,801	1,917	884			8,823
12		1	6	765**H**	93	154	756	1,162	155			3,092
13		1	101	251	100	733	863	1,365	94			3,508
16		1	1	38	937	332	1,751	2,426	128	145		5,759
17		1	4	160	2,099	451	664	2,892	4,492**H**	115	154	11,032
18			8	11	117	158	254	1,678	506	303	32	3,067
19			1	6	794	912	244	1,133	962	252	717	5,021
20			1	10	291	284	229	3,203**H**	1,869	2,267**H**	2,906**H**	11,060**H**
23				2	222	302	55**L**	184	585	1,813	1,179	4,342
24				366	23	3	969	150	481	123	5**L**	2,120
25	**HOLIDAY**											
26			1	5	18	12	214	624	1,503	54**L**		2,431
27		1	2	14	136	162	84	513	1,202	337	737	3,188
30					298	29	71	222	1,063	259	87	2,029
31				9	23	2**L**	156	113	462	442	774	1,981
TOTAL	17	98	395	2,420	9,154	11,460	14,283	18,422	15,619	6,110	6,591	84,569

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Dec	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	TOTAL
2	80**H**	62	552	1,448	10,629**H**	12,760	5,710	1,317**L**	1,145			33,703**L**
3	80	62	581	1,446	10,610	13,054	5,875	1,333	1,247			34,288
4	80	62	581	1,436	10,427	13,558	6,073	1,335	1,253			34,805
5	80	107**H**	581	1,437	10,422	13,243	6,139	1,320	1,279			34,608
6	79	107	576	1,437	10,423	13,614**H**	6,156	1,345	1,264			35,001
9	15	105	581	1,432	10,186	13,266	6,661	1,416	1,314			34,976
10	18	107	589**H**	1,413**L**	10,204	12,528	7,110**H**	1,484	737**L**			34,190
11	19	66	586	1,447	10,337	12,430	6,692	1,956	993			34,526
12	19	46	578	1,836**H**	9,889	12,340	6,632	2,358	1,017			34,715
13	15	45	513	1,742	9,788	12,484	6,650	3,386	1,042			35,665
16	5**L**	46	513	1,764	9,795	12,247	6,997	4,584	1,128	145**L**		37,224
17		1**L**	357	1,693	9,691	11,750	6,380	4,244	4,327	251	153**L**	38,847
18		1	359	1,693	9,548	11,776	6,383	5,274	4,466	537	185	40,222
19		1	354	1,692	9,496	11,738	5,339	5,327	4,487	491	865	39,790
20		1	354	1,681	9,441	11,646	5,336**L**	6,030	5,131	2,045	3,025	44,690
23		1	353	1,687	9,334	11,456	5,336	6,006	5,365	2,904	3,678	46,120
24		1	353	1,677	9,334	11,456	5,581	6,065	5,433	3,017	3,683	46,600
25	**HOLIDAY**											
26		1	331	1,673	9,333	11,454	5,560	6,360	6,064	3,058	3,683	47,517
27		1	255**L**	1,645	9,317	11,307	5,557	6,810	7,177	3,375	4,419	49,863
30			255	1,645	9,217	11,301**L**	5,510	6,925**H**	7,388	3,417	4,428**H**	50,086
31			255	1,636	9,208**L**	11,301	5,667	6,902	7,713**H**	3,841**H**	4,422	50,945**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Sep Strike 76.00

Dec	Open	High	Low	Close
2				
3				
4	3-28	3-43	3-28**L**	3-43
5				3-36**N**
6				3-36**N**
9				4-28**N**
10				4-55**N**
11				5-37**N**
12	5-40	5-40	5-20	5-20
13				5-50**N**
16	5-50	6-27	5-50	6-27
17				7-17**N**
18	6-42	6-42**H**	6-42	6-42
19				6-61**N**
20				7-30**N**
23				7-17**N**
24				7-22**N**
25	**HOLIDAY**			
26				7-25**N**
27				7-49**N**
30				7-35**N**
31				7-32**N**

86Sep Strike 78.00

Dec	Open	High	Low	Close
2	2-40	2-40	2-22	2-24
3	2-17	2-24	2-17**L**	2-24
4	2-27	2-37	2-23	2-37
5	2-26	2-33	2-26	2-33
6				2-34**N**
9				3-15**N**
10	3-33	3-40	3-33	3-40
11	3-46	4-13	3-46	4-13
12	4-07	4-12	3-60	3-62
13	4-20	4-24	4-14	4-24
16	4-27	4-62	4-25	4-62
17	5-27	5-47	5-27	5-41
18	5-20	5-20	5-06	5-06
19	4-60	5-30	4-60	5-30
20	6-03	6-03	5-59	5-59
23				5-46**N**
24				5-50**N**
25	**HOLIDAY**			
26				5-50**N**
27	6-18	6-18**H**	6-09	6-09
30				5-60**N**
31				5-57**N**

86Sep Strike 80.00

Dec	Open	High	Low	Close
2	2-00	2-07	1-40	1-40
3				1-40**N**
4	1-43	1-50	1-37**L**	1-50
5	1-43	1-51	1-43	1-47
6	1-42	1-47	1-42	1-47
9				2-20**N**
10	2-29	2-39	2-29	2-37
11	2-57	3-10	2-57	3-05
12	3-06	3-06	2-50	2-56
13	3-07	3-13	3-05	3-13
16	3-13	3-43	3-13	3-43
17	4-09	4-22	4-09	4-17
18	3-56	3-60	3-50	3-50
19	3-43	4-06	3-43	4-06
20	4-39	4-43	4-36	4-36
23	4-33	4-33	4-24	4-24
24				4-28**N**
25	**HOLIDAY**			
26				4-28**N**
27	4-54	4-54**H**	4-45	4-45
30	4-38	4-38	4-33	4-33
31				4-38**N**

86Sep Strike 82.00

Dec	Open	High	Low	Close
2	1-28	1-28	1-04	1-04
3	1-04	1-05	1-01**L**	1-05
4	1-08	1-12	1-04	1-12
5	1-08	1-10	1-05	1-09
6	1-08	1-10	1-07	1-07
9	1-22	1-36	1-20	1-36
10	1-44	1-50	1-44	1-50
11	2-00	2-14	2-00	2-11
12	2-02	2-13	1-58	2-00
13	2-10	2-17	2-10	2-17
16	2-20	2-40	2-15	2-40
17	2-55	3-09	2-55	3-08
18	3-00	3-00	2-50	2-50
19	2-44	3-00	2-44	3-00
20	3-00	3-38	3-00	3-24
23	3-20	3-20	3-15	3-15
24	3-21	3-21	3-19	3-19
25	**HOLIDAY**			
26	3-34	3-34	3-18	3-18
27	3-41	3-45**H**	3-34	3-34
30	3-27	3-28	3-23	3-23
31	3-21	3-24	3-20	3-20

86Sep Strike 84.00

Dec	Open	High	Low	Close
2	0-61	0-61	0-44	0-44
3				0-44**N**
4	0-45	0-48	0-42**L**	0-48
5	0-44	0-45	0-44	0-45
6	0-43	0-46	0-43	0-46
9	0-55	1-02	0-55	1-02
10	1-10	1-16	1-10	1-12
11	1-20	1-31	1-18	1-30
12	1-29	1-34	1-20	1-22
13	1-34	1-34	1-30	1-33
16	1-40	1-50	1-37	1-50
17	2-19	2-20	2-11	2-14
18	2-06	2-06	1-60	2-03
19	2-00	2-12	1-58	2-12
20	2-00	2-37	1-62	2-28
23	2-29	2-30	2-20	2-21
24	2-25	2-25	2-21	2-22
25	**HOLIDAY**			
26	2-27	2-37	2-22	2-22
27	2-42	2-44	2-28	2-33
30	2-45	2-45**H**	2-26	2-26
31	2-21	2-24	2-17	2-22

86Sep Strike 86.00

Dec	Open	High	Low	Close
2	0-36	0-37	0-27	0-27
3				0-26**N**
4	0-26	0-29	0-26**L**	0-29
5	0-28	0-28	0-28	0-28
6	0-26	0-28	0-26	0-28
9	0-34	0-42	0-34	0-42
10	0-44	0-52	0-44	0-49
11	0-55	0-63	0-53	0-62
12	0-60	0-63	0-53	0-55
13	0-63	1-00	0-63	1-00
16	1-04	1-10	1-04	1-10
17	1-24	1-34	1-24	1-30
18	1-30	1-30	1-21	1-21
19	1-22	1-36	1-22	1-29
20	1-28	1-54	1-28	1-45
23	1-43	1-47	1-38	1-38
24	1-40	1-40	1-39	1-39
25	**HOLIDAY**			
26	1-40	1-54	1-39	1-39
27	1-56	1-56	1-45	1-49
30	1-57	1-57**H**	1-42	1-42
31	1-40	1-40	1-37	1-37

86Sep Strike 88.00

Dec	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12	0-40	0-40	0-35**L**	0-35
13	0-39	0-40	0-39	0-40
16	0-42	0-47	0-41	0-47
17	0-61	0-62	0-55	0-62
18	0-58	0-61	0-55	0-59
19	0-54	1-00	0-54	0-63
20	0-60	1-18**H**	0-60	1-10
23	1-10	1-10	1-04	1-04
24	1-06	1-06	1-04	1-04
25	**HOLIDAY**			
26	1-04	1-14	1-04	1-04
27	1-14	1-17	1-11	1-11
30	1-10	1-10	1-06	1-06
31	1-06	1-06	1-06	1-06

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86SEP

Dec	76.00	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
2		33	61	262	127	76		559
3		10	4	309	139	10		472
4	2L	8	15	36	11	3L		75
5		3	214H	342H	60	6		625
6			52	6	2L	6		66
9				81	40	60		181
10		2L	50	17	288	228		585
11		7	15	40	206	305H		573
12	9	4	7	43	18	8	11	100
13		2	13	15	13	5	15	63
16	10H	7	156	14	286	5	39	517
17		61	69	167	126	281	184H	888H
18	2	74H	102	24	149	11	112	474
19		43	24	118	160	9	36	390
20		6	36	57	335H	77	75	586
23			1L	5	334	15	10	365
24				2	27	11	2L	42L
25	HOLIDAY							
26				1L	10	270	2	283
27		2	1	1	12	26	10	52
30			20	9	14	13	29	85
31				21	8	4	52	85
TOTAL	23	262	840	1,570	2,365	1,429	577	7,066

US BONDS CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86SEP

Dec	76.00	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
2		157	850L	369L	390L	61L		1,827L
3		158	850	488	493	71		2,060
4	2L	160	861	516	493	74		2,106
5	2	160	1,050	616	462	74		2,364
6	2	160	1,099	616	462	78		2,417
9	2	160	1,099	656	465	135		2,517
10	2	162	1,136	661	629	236		2,826
11	2	164	1,137	658	623	458		3,042
12	11	168	1,143	684	627	455	11L	3,099
13	11	169	1,145	699	629	459	18	3,130
16	17H	176	1,245	697	809H	459	57	3,460
17	17	159	1,242	848	795	730	189	3,980
18	17	222H	1,277	853	591	734	237	3,931
19	17	195	1,298H	883	507	734	243	3,877
20	17	195	1,268	885H	511	756	288	3,920
23	17	195	1,268	881	629	760	289	4,039
24	17	195	1,268	883	570	771	290	3,994
25	HOLIDAY							
26	17	195	1,268	884	570	1,027	291	4,252
27	17	194	1,268	884	570	1,028H	296	4,257H
30	17	131L	1,268	876	542	993	298H	4,125
31	17	131	1,268	867	545	995	274	4,097

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Mar Strike 54.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
4				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

85Mar Strike 56.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
4				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

85Mar Strike 58.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
4				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21	0-01	0-01H	0-01L	0-01
22				0-01N
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

85Mar Strike 60.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-01	0-01H	0-01L	0-01
3				0-01N
4				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16				0-01N
17	0-01	0-01	0-01	0-01
18				0-01N
21	0-01	0-01	0-01	0-01
22				0-01N
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

85Mar Strike 62.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-02	0-02H	0-01L	0-01
3				0-01N
4				0-01N
7	0-01	0-01	0-01	0-01
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16	0-01	0-01	0-01	0-01
17				0-01N
18				0-01N
21				0-01N
22	0-01	0-01	0-01	0-01
23				0-01N
24				0-01N
25	0-01	0-01	0-01	0-01
28				0-01N
29				0-01N
30				0-01N
31				0-01N

85Mar Strike 64.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-02	0-03H	0-02	0-02
3	0-03	0-03	0-02	0-02
4	0-03	0-03	0-02	0-02
7	0-02	0-02	0-01L	0-01
8	0-01	0-01	0-01	0-01
9	0-01	0-01	0-01	0-01
10	0-01	0-01	0-01	0-01
11	0-01	0-01	0-01	0-01
14	0-01	0-01	0-01	0-01
15				0-01N
16	0-01	0-02	0-01	0-01
17				0-01N
18				0-01N
21				0-01N
22	0-01	0-01	0-01	0-01
23				0-01N
24				0-01N
25	0-01	0-01	0-01	0-01
28				0-01N
29				0-01N
30				0-01N
31				0-01N

85Mar Strike 66.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-05	0-08	0-05	0-07
3	0-08	0-08	0-06	0-06
4	0-05	0-09H	0-05	0-08
7	0-06	0-06	0-04	0-04
8	0-05	0-05	0-03	0-03
9	0-03	0-03	0-02	0-03
10	0-03	0-04	0-03	0-03
11	0-03	0-04	0-03	0-04
14	0-05	0-05	0-04	0-04
15	0-03	0-03	0-02	0-02
16	0-03	0-03	0-02	0-02
17	0-02	0-03	0-02	0-02
18	0-02	0-02	0-01L	0-01
21				0-01N
22	0-01	0-01	0-01	0-01
23	0-01	0-01	0-01	0-01
24				0-01N
25	0-01	0-01	0-01	0-01
28				0-01N
29				0-01N
30				0-01N
31	0-01	0-01	0-01	0-01

85Mar Strike 68.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-16		0-25	0-16	0-25	0-24
3	0-26	0-25	0-27	0-19	0-22	0-21
4	0-18		0-29H	0-18	0-24	
7	0-18	0-17	0-18	0-12	0-13	
8	0-13		0-14	0-11	0-11	
9	0-12		0-12	0-08	0-11	
10	0-12		0-14	0-11	0-11	
11	0-12		0-15	0-10	0-15	
14	0-16		0-18	0-14	0-17	0-16
15	0-10		0-13	0-10	0-12	
16	0-13		0-15	0-11	0-12	0-11
17	0-11	0-12	0-12	0-09	0-11	0-10
18	0-06	0-07	0-07	0-05	0-06	0-05
21	0-05		0-06	0-05	0-05	
22	0-05		0-05	0-02	0-02	
23	0-02		0-02	0-01L	0-02	0-01
24	0-02		0-02	0-01	0-01	
25	0-01		0-01	0-01	0-01	
28	0-01		0-01	0-01	0-01	
29	0-01		0-01	0-01	0-01	
30	0-01		0-01	0-01	0-01	
31	0-01		0-01	0-01	0-01	

85Mar Strike 70.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-48		1-02	0-48	1-01	
3	1-07		1-07	0-54	0-58	0-57
4	0-52		1-09H	0-52	1-03	1-04
7	0-49		0-49	0-36	0-39	0-38
8	0-38		0-42	0-32	0-34	0-33
9	0-32		0-34	0-28	0-34	
10	0-34		0-42	0-34	0-36	0-35
11	0-37		0-48	0-32	0-47	0-46
14	0-49		0-58	0-47	0-51	
15	0-38		0-42	0-33	0-40	
16	0-41	0-42	0-46	0-40	0-40	
17	0-39		0-41	0-34	0-37	
18	0-26	0-27	0-28	0-22	0-23	
21	0-22		0-24	0-22	0-22	
22	0-23	0-21	0-23	0-12	0-12	
23	0-10	0-11	0-11	0-08	0-09	
24	0-10		0-11	0-04	0-04	
25	0-05	0-04	0-05	0-03	0-04	
28	0-05		0-05	0-02	0-04	0-03
29	0-04		0-04	0-02	0-02	
30	0-02		0-03	0-01L	0-03	0-02
31	0-03		0-03	0-02	0-03	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Mar Strike 72.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	1-50		2-13	1-48	2-10	
3	2-18		2-20	1-56	1-62	
4	1-57		2-24**H**	1-57	2-13	
7	1-49		1-49	1-23	1-28	
8	1-28		1-34	1-18	1-19	
9	1-17		1-25	1-09	1-21	1-25
10	1-25		1-37	1-24	1-24	1-25
11	1-25		1-53	1-23	1-49	
14	1-56		2-05	1-52	1-60	
15	1-31		1-45	1-25	1-40	
16	1-56		1-56	1-42	1-43	
17	1-38		1-40	1-30	1-37	1-38
18	1-19		1-20	1-09	1-13	
21	1-13		1-18	1-13	1-14	
22	1-11		1-11	0-46	0-46	
23	0-41		0-43	0-34	0-40	
24	0-38		0-43	0-19	0-19	0-20
25	0-22		0-23	0-14	0-23	0-20
28	0-24	0-25	0-25	0-13	0-18	0-17
29	0-21	0-23	0-23	0-13	0-15	0-13
30	0-12	0-11	0-16	0-08**L**	0-15	0-16
31	0-15	0-16	0-22	0-13	0-20	0-19

85Mar Strike 74.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	3-30		3-53	3-30	3-50	
3	3-50		3-50	3-28	3-30	
4	3-30		4-00**H**	3-30	3-53	
7	3-14		3-14	2-54	2-54	
8	2-52		2-63	2-42	2-43	
9	2-32		2-50	2-32	2-50	
10	2-53		3-05	2-53	2-55	
11	3-11		3-22	3-05	3-22	
14	3-47		3-47	3-33	3-39	
15	3-03		3-20	2-57	3-08	
16	3-21		3-28	3-19	3-20	
17	3-03		3-18	3-03	3-18	
18	2-54		2-54	2-46	2-48	
21					2-55**N**	
22	2-20		2-22	2-04	2-04	
23	1-47	1-49	1-56	1-45	1-54	
24	1-50		1-50	1-04	1-04	1-06
25	1-14		1-16	0-55	1-09	
28	1-17		1-22	0-60	1-08	
29	1-22		1-22	0-61	1-00	
30	0-40		1-03	0-38**L**	0-63	1-00
31	0-63		1-18	0-60	1-13	

85Mar Strike 76.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				5-44**N**
3	5-27	5-27**H**	5-22	5-22
4				5-46**N**
7				4-38**N**
8				4-22**N**
9				4-34**N**
10				4-41**N**
11				5-14**N**
14				5-32**N**
15	4-45	5-08	4-45	5-06
16	5-17	5-17	5-12	5-14
17	5-06	5-10	5-01	5-10
18				4-38**N**
21				4-42**N**
22				3-52**N**
23				3-42**N**
24	2-48	2-48	2-38	2-38
25	2-37	2-44	2-37	2-44
28	2-55	2-55	2-30	2-44
29				2-30**N**
30	2-14	2-35	2-14**L**	2-35
31	2-31	3-04	2-31	2-54

85Mar Strike 78.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				7-44**N**
3				7-22**N**
4				7-46**N**
7				6-38**N**
8				6-20**N**
9	6-23	6-32	6-15**L**	6-32
10				6-39**N**
11	7-01	7-14**H**	7-01	7-14
14				7-32**N**
15				7-06**N**
16				7-14**N**
17				7-10**N**
18				6-38**N**
21				6-42**N**
22				5-50**N**
23				5-40**N**
24				4-28**N**
25				4-40**N**
28				4-36**N**
29				4-26**N**
30				4-34**N**
31				4-52**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85MAR

Jan	54.00	56.00	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	TOTAL
1	**HOLIDAY**													
2				101	60	86	731	3,482	3,681	3,185	1,706			13,032
3						91	564	2,987	3,309	2,565	127	4		9,647
4						13	359	2,884	3,238	1,517	1,587			9,598
7					1**L**	133	659	1,979	3,401	1,337	292			7,802
8						18	369	2,202	4,512	1,318	166			8,585
9						25	63	1,768	2,541	2,200	23**L**		2**L**	6,622
10						5**L**	208	2,312	4,592	1,578	615			9,310
11						30	386	1,610	2,931	2,624	955		27**H**	8,563
14						52	440	1,640	2,769	3,300	190			8,391
15							191	6,209**H**	7,856**H**	3,181	191	1**L**		17,629**H**
16					26	1,115**H**	374	2,255	1,592	1,125	47			6,534
17				3**L**			442	1,257	3,404	1,995	32	7		7,140
18							1,351**H**	2,464	3,505	1,873	32			9,225
21			225**H**	225**H**			97	491	389	90**L**				1,517**L**
22					24	7	413	3,836	5,648	6,578**H**	200			16,706
23							6**L**	1,247	2,942	4,333	177			8,705
24							11	2,465	2,299	6,141	851	27		11,794
25					100**H**	100	75	98	2,694	5,262	812	1		9,142
28								982	2,226	3,603	1,545	140		8,496
29								10**L**	327**L**	4,388	529			5,254
30								386	1,082	5,507	2,742**H**	475**H**		10,192
31							1,005	761	1,867	4,844	1,173	358		10,008
TOTAL			225	329	211	1,675	7,744	43,325	66,805	68,544	13,992	1,013	29	203,892

US BONDS PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85MAR

Jan	54.00	56.00	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	TOTAL
1	**HOLIDAY**													
2	332**H**	270**H**	970**H**	2,174**L**	3,112**H**	6,746**L**	9,523	16,787	20,395	16,879	2,134	54**L**	27	79,403
3	332	270	970	2,174	3,112	6,758	9,543	17,276	19,753	16,170	2,127	54	27	78,566
4	332	270	970	2,174	3,112	6,761	9,539	18,006	20,189	16,995	1,298	54	27	79,727
7	332	270	970	2,174	2,613	6,834	9,723	18,747	20,628	16,731	1,298	54	27	80,401
8	332	270	970	2,174	2,612**L**	6,834	9,727	19,084	22,379**H**	16,202	1,297	54	27	81,962
9	332	270	970	2,174	2,612	6,834	9,733	19,524	22,127	16,276	1,297	54	28**H**	82,231**H**
10	332	270	970	2,174	2,612	6,829	9,803	19,529	19,073	16,073	1,577	54	28	79,324
11	332	270	970	2,174	2,612	6,839	9,959	19,426	19,055	17,359**H**	1,220**L**	54	1**L**	80,271
14	332	270	970	2,174	2,612	6,844**H**	10,017	19,824	18,501	15,815	1,280	54		78,693
15	332	270	970	2,174	2,612	6,844	10,119	19,631	16,709	15,296	1,295	54		76,306
16	332	270	970	2,174	2,612	6,812	10,230	20,038	16,437	15,136	1,293	54		76,358
17	332	270	970	2,177**H**	2,612	6,812	10,328**H**	20,129**H**	17,352	14,361	1,252	54		76,649
18	332	270	970	2,177	2,612	6,812	9,931	19,836	16,880	13,706	1,251	54		74,831
21	332	270	970	2,177	2,612	6,812	10,029	19,498	16,873	13,801	1,251	54		74,679
22	332	270	970	2,177	2,612	6,812	9,765	16,867	16,885	14,251	1,351	54		72,346
23	332	270	970	2,177	2,612	6,812	9,768	15,760	17,137	11,842**L**	1,475	54		69,209**L**
24	332	270	970	2,177	2,612	6,812	9,754	15,013	17,596	13,569	1,841	54		71,000
25	332	270	970	2,177	2,612	6,805	9,514	14,853	16,941	14,535	2,362	55		71,426
28	332	270	970	2,177	2,612	6,805	9,510**L**	14,522	16,523	14,917	2,358	125		71,121
29	332	270	970	2,177	2,612	6,805	9,510	14,513	16,595	16,369	2,699	125		72,977
30	332	270	970	2,177	2,612	6,805	9,510	14,399	16,632	17,144	4,100	385**H**		75,336
31	332	270	970	2,177	2,612	6,805	9,515	13,986**L**	16,342**L**	17,345	4,138**H**	310		74,802

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 58.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					0-03N	
3	0-03		0-03H	0-02	0-02	
4	0-03		0-03	0-03	0-03	
7					0-02N	
8	0-03		0-03	0-02	0-02	
9	0-03		0-03	0-02	0-02	
10					0-02N	
11	0-03		0-03	0-02	0-02	
14					0-02N	
15					0-02N	
16					0-02N	
17	0-02		0-02	0-02	0-02	
18	0-02		0-03	0-02	0-02	
21					0-02N	
22					0-02N	
23	0-02		0-02	0-02	0-02	
24	0-02		0-02	0-02	0-02	
25	0-02		0-02	0-01L	0-01	
28	0-01		0-01	0-01	0-01	
29					0-01N	
30					0-01N	
31					0-01N	

85Jun Strike 60.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					0-06N	
3	0-07		0-07H	0-06	0-06	
4	0-07		0-07	0-07	0-07	
7	0-05		0-05	0-04	0-04	
8	0-04		0-04	0-03	0-03	
9	0-04		0-05	0-04	0-04	
10					0-04N	
11					0-04N	
14	0-04		0-05	0-04	0-04	
15					0-04N	
16					0-04N	
17	0-03		0-04	0-03	0-04	
18					0-03N	
21	0-03		0-03	0-03	0-03	
22	0-02		0-03	0-02L	0-03	
23	0-03		0-03	0-03	0-03	
24	0-02		0-02	0-02	0-02	
25	0-02		0-02	0-02	0-02	
28	0-02		0-02	0-02	0-02	
29	0-03		0-03	0-02	0-02	
30					0-02N	
31	0-02		0-02	0-02	0-02	

85Jun Strike 62.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-11		0-14	0-11	0-14	
3	0-11		0-11	0-11	0-11	
4	0-11		0-15H	0-11	0-14	
7	0-10		0-11	0-09	0-09	
8	0-10		0-10	0-06	0-06	0-07
9	0-07		0-09	0-07	0-08	0-09
10	0-10		0-10	0-09	0-09	
11	0-10		0-12	0-10	0-12	0-10
14	0-12		0-12	0-10	0-10	
15	0-10		0-10	0-09	0-10	
16	0-10		0-12	0-10	0-11	
17	0-08		0-10	0-07	0-10	
18	0-08		0-08	0-06	0-06	0-07B
21	0-05		0-07	0-05	0-07	
22	0-04		0-06	0-04	0-06	0-05
23	0-04		0-05	0-04	0-04	0-05
24	0-03		0-04	0-02L	0-02	
25	0-04		0-04	0-02	0-03	
28	0-03		0-04	0-02	0-03	
29	0-03		0-03	0-02	0-03	0-02
30	0-03		0-03	0-02	0-02	
31	0-04		0-04	0-03	0-03	0-04

85Jun Strike 64.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-20		0-26	0-20	0-25	
3	0-28		0-28	0-23	0-23	
4	0-22		0-31H	0-22	0-28	0-29
7	0-23		0-23	0-19	0-19	
8	0-18		0-19	0-15	0-16	
9	0-15		0-17	0-15	0-16	
10	0-18		0-20	0-18	0-18	
11	0-20		0-21	0-20	0-21	
14	0-24		0-26	0-23	0-23	
15	0-20		0-21	0-20	0-20	
16	0-20		0-24	0-20	0-21	
17	0-19		0-20	0-18	0-19	0-20
18	0-15		0-16	0-13	0-15	
21	0-14		0-15	0-14	0-15	
22	0-12		0-13	0-11	0-11	0-12
23	0-10		0-10	0-10	0-10	
24	0-10		0-10	0-05	0-05	
25	0-04		0-07	0-04L	0-06	
28	0-06		0-07	0-06	0-06	
29	0-07		0-07	0-06	0-06	
30	0-05		0-06	0-05	0-06	
31	0-06		0-09	0-06	0-08	

85Jun Strike 66.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-37		0-48	0-37	0-47	
3	0-46		0-47	0-43	0-43	
4	0-42		0-55H	0-42	0-52	0-53
7	0-42		0-42	0-38	0-38	
8	0-38		0-40	0-32	0-33	
9	0-33		0-34	0-33	0-33	
10	0-37		0-40	0-35	0-35	0-36
11	0-35		0-45	0-35	0-44	
14	0-44		0-50	0-44	0-47	
15	0-38		0-43	0-38	0-41	
16	0-47		0-47	0-42	0-42	
17	0-38		0-39	0-37	0-38	
18	0-34		0-34	0-29	0-29	
21	0-30		0-30	0-29	0-29	
22	0-24		0-25	0-22	0-22	
23	0-20		0-20	0-19	0-19	0-20
24	0-20		0-20	0-12	0-13	
25	0-14		0-15	0-12	0-13	
28	0-14		0-15	0-12	0-14	0-15
29	0-14		0-14	0-13	0-13	
30	0-11		0-13	0-11L	0-13	
31	0-13		0-17	0-12	0-15	0-16

85Jun Strike 68.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	1-10		1-23	1-10	1-23	
3	1-21		1-24	1-15	1-16	
4	1-16		1-34H	1-16	1-30	
7	1-13		1-14	1-05	1-08	
8	1-05		1-08	1-01	1-02	
9	1-00		1-02	0-60	1-01	1-02
10	1-05		1-10	1-04	1-06	1-07
11	1-05		1-20	1-05	1-18	
14	1-25		1-28	1-23	1-24	
15	1-13		1-18	1-07	1-16	1-14
16	1-17	1-22	1-22	1-16	1-17	
17	1-08		1-12	1-07	1-12	
18	1-01		1-01	0-57	0-60	
21	0-60		0-60	0-57	0-60	
22	0-56		0-56	0-45	0-45	0-46
23	0-42		0-42	0-37	0-40	
24	0-40		0-41	0-26	0-28	
25	0-30		0-30	0-26	0-30	
28	0-31		0-33	0-26	0-32	0-30
29	0-31		0-32	0-27	0-29	
30	0-26		0-30	0-24L	0-30	
31	0-30		0-35	0-29	0-33	

85Jun Strike 70.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	2-00		2-15	2-00	2-15	
3	2-14		2-16	2-04	2-08	
4	2-03		2-32H	2-03	2-24	2-27
7	1-62		2-03	1-52	1-55	
8	1-58		1-58	1-45	1-47	
9	1-47		1-50	1-40	1-50	
10	1-55		1-62	1-51	1-51	
11	1-51		2-10	1-51	2-08	
14	2-12		2-20	2-09	2-14	
15	1-60		2-08	1-57	2-07	2-08
16	2-12		2-12	2-05	2-07	2-06
17	2-04		2-04	1-59	2-00	
18	1-51		1-51	1-42	1-43	
21	1-44		1-45	1-42	1-43	
22	1-39		1-39	1-18	1-18	
23	1-16		1-17	1-09	1-13	
24	1-13		1-16	0-56	0-56	
25	0-60		0-62	0-52	0-59	0-61
28	0-61		1-00	0-54	0-58	0-59
29	1-01		1-01	0-54	0-57	
30	0-46		0-59	0-46L	0-59	
31	0-58		1-07	0-58	1-01	1-02

85Jun Strike 72.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	3-10		3-29	3-10	3-29	
3	3-24		3-28	3-12	3-18	
4	3-37		3-44H	3-35	3-37	
7	2-62		3-00	2-54	2-55	
8	2-62		2-62	2-46	2-47	
9	2-42		2-50	2-40	2-50	
10	2-61		2-61	2-53	2-53	
11	3-06		3-18	3-03	3-16	
14	3-24		3-34	3-24	3-27	
15	3-01		3-18	3-00	3-13	3-12
16	3-18		3-20	3-15	3-16	
17	3-06		3-10	3-03	3-10	
18	2-49		2-49	2-42	2-47	
21	2-48		2-48	2-47	2-47	
22	2-30		2-30	2-18	2-18	
23	2-04		2-09	2-00	2-06	
24	2-02		2-09	1-40	1-42	1-40
25	1-44		1-48	1-31	1-47	
28	1-46		1-52	1-34	1-45	
29	1-53		1-53	1-36	1-40	
30	1-30		1-45	1-26L	1-45	
31	1-44	1-45	1-61	1-40	1-54	

85Jun Strike 74.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					4-58N	
3					4-43N	
4					5-00N	
7					4-10N	
8					4-00N	
9					4-05N	
10					4-11N	
11					4-44N	
14					4-57N	
15					4-34N	
16					4-40N	
17					4-38N	
18					4-05N	
21					4-08N	
22					3-29N	
23	3-21		3-21H	3-20	3-20	
24	3-06		3-06	2-45	2-46	
25	2-32		2-52	2-32	2-52	
28	2-42		2-58	2-40	2-48	
29	2-58		2-58	2-42	2-42	
30	2-37		2-49	2-27L	2-47	2-49
31	2-49		3-06	2-49	3-00	

H = high L = low A = asked B = bid N = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 76.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24	4-15	4-15H	4-00L	4-00
25	4-10	4-14	4-00	4-14
28				4-05N
29				4-05N
30				4-10N
31				4-29N

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85JUN

Jan	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1	HOLIDAY										
2			910H	106	539	1,620H	1,438	361			4,974
3	15	35	1L	41	255	348	238	127			1,060
4	45H	10	210	329	382	596	454	1,247			3,273
7	18	3	394	202	26	743	355	47L			1,788
8	4	2L	209	904H	363	118	452	133			2,185
9	7	36	500	389	8L	234	648	1,043			2,865
10	1L		237	83	191	1,036	1,259	150			2,957
11	7		214	18L	522	1,112	1,283	59			3,215
14	1	200	222	444	229	1,607	681	1,280			4,664
15			61	34	617	626	2,769	665			4,772
16			464	856	417	520	780	234			3,271
17	1	27	585	93	787	210	701	400			2,804
18	34		334	813	374	204	433	242			2,434
21		2	113	145	35	97L	116L	93			601L
22		202	506	614	588	1,233	1,521	529			5,193
23	4	30	764	90	577	792	1,061	1,015	100L		4,433
24	7	327H	831	466	836H	1,078	2,562	2,087	460	22	8,676H
25	15	2	73	336	438	820	2,943	3,522H	433	3L	8,585
28	5	25	305	742	215	316	1,743	2,254	126	60H	5,791
29			5	23	326	648	523	1,974	701H		4,200
30	5		50	374	474	978	427	2,286	582		5,176
31	19	2	264	395	115	454	3,580H	3,008	542		8,379
TOTAL	188	903	7,252	7,497	8,314	15,390	25,967	22,756	2,944	85	91,296

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85JUN

Jan	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1	HOLIDAY										
2	1,098L	618	2,110L	1,557	1,921L	3,198L	2,404L	1,249L	1L		14,156L
3	1,113	620	2,111	1,534L	1,954	3,475	2,520	1,350	1		14,678
4	1,125	620	2,319	1,607	2,018	3,414	2,520	2,423	1		16,047
7	1,143	613L	2,711	1,755	2,024	3,462	2,648	2,433	1		16,790
8	1,147	615	2,896	2,138	2,104	3,468	2,909	2,493	1		,17,771
9	1,154	624	3,389	2,485	1,992	3,319	3,143	3,339	1		19,446
10	1,155	624	3,594	2,535	2,067	4,220	4,109	3,479	1		21,784
11	1,161	624	3,799	2,578	2,354	4,628	4,853	3,456	1		23,454
14	1,162	650	3,799	2,534	2,454	5,713	5,255	4,636	1		26,204
15	1,162	650	3,849	2,568	2,922	5,358	7,729	5,181	1		29,420
16	1,162	650	3,999	2,995	3,177	5,741	8,187	5,175	1		31,087
17	1,162	643	4,392	3,103	3,442	5,798	8,343	5,475	1		32,359
18	1,190	643	4,667	3,071	3,723	5,788	8,351	5,276	1		32,710
21	1,190	643	4,768	3,081	3,751	5,765	8,304	5,276	1		32,779
22	1,190	843	4,873	3,369	3,766	6,072	9,114	5,589	1		34,817
23	1,193	855H	4,974	3,380	4,116	6,002	9,323	6,440	100		36,383
24	1,200	646	5,408	3,612	4,484	6,243H	8,823	8,040	509	22L	38,987
25	1,210	648	5,480	3,613	4,481	6,156	9,274	10,371	511	25	42,169-
28	1,210	656	5,519	4,132H	4,575	6,051	8,614	11,974	922	85H	43,740
29	1,210	658	5,462	4,103	4,503	6,093	8,731	12,375	1,522	85	44,742
30	1,210	658	5,462	3,653	4,720	5,986	8,833	12,939	1,950	85	45,496
31	1,229H	656	5,722H	3,665	4,728H	6,085	10,671H	14,529H	2,061H	85	49,431H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 60.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0-14**N**
3	0-16	0-16**H**	0-16	0-16
4				0-17**N**
7				0-17**N**
8				0-13**N**
9				0-13**N**
10				0-13**N**
11				0-15**N**
14				0-18**N**
15				0-16**N**
16				0-17**N**
17				0-17**N**
18				0-12**N**
21				0-12**N**
22				0-10**N**
23	0-10	0-10	0-10	0-10
24	0-09	0-09	0-08	0-08
25				0-09**N**
28				0-09**N**
29	0-10	0-10	0-09	0-09
30	0-07	0-08	0-07**L**	0-08
31	0-08	0-09	0-08	0-09

85Sep Strike 62.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	0-30	0-30	0-30	0-30
3				0-29**N**
4				0-35**N**
7	0-32	0-32	0-30	0-30
8	0-28	0-28	0-24	0-24
9				0-25**N**
10				0-26**N**
11				0-31**N**
14	0-33	0-35**H**	0-33	0-35
15	0-31	0-32	0-31	0-32
16	0-35	0-35	0-34	0-34
17	0-32	0-33	0-32	0-33
18	0-28	0-28	0-25	0-25
21				0-25**N**
22				0-22**N**
23	0-20	0-20	0-19	0-19
24	0-15	0-15	0-14**L**	0-14
25	0-15	0-15	0-15	0-15
28				0-15**N**
29				0-15**N**
30				0-13**N**
31				0-15**N**

85Sep Strike 64.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0-52**N**
3	0-54	0-54	0-50	0-51
4	0-58	1-00**H**	0-58	0-63
7	0-56	0-56	0-50	0-50
8	0-50	0-50	0-45	0-45
9	0-45	0-46	0-45	0-46
10	0-49	0-49	0-47	0-48
11				0-55**N**
14				0-61**N**
15	0-54	0-57	0-52	0-55
16	0-59	0-59	0-58	0-58
17	0-52	0-56	0-51	0-56
18	0-48	0-49	0-45	0-45
21	0-43	0-45	0-43	0-45
22	0-38	0-38	0-36	0-36
23	0-32	0-33	0-32	0-32
24	0-30	0-30	0-23	0-23
25	0-26	0-26	0-25	0-25
28	0-27	0-27	0-23	0-25
29	0-29	0-29	0-25	0-25
30	0-22	0-23	0-22**L**	0-23
31				0-26**N**

85Sep Strike 66.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	1-14	1-27	1-14	1-27
3	1-24	1-24	1-22	1-22
4	1-22	1-40**H**	1-22	1-38
7	1-22	1-22	1-16	1-18
8	1-15	1-15	1-12	1-12
9	1-12	1-14	1-09	1-14
10	1-18	1-18	1-17	1-17
11				1-28**N**
14	1-34	1-34	1-34	1-34
15	1-25	1-26	1-25	1-26
16	1-30	1-30	1-30	1-30
17	1-22	1-27	1-27	1-27
18	1-17	1-17	1-11	1-11
21	1-11	1-12	1-11	1-12
22	1-00	1-02	0-59	0-59
23	0-54	0-60	0-52	0-55
24	0-54	0-54	0-41**L**	0-41
25	0-43	0-43	0-43	0-43
28	0-46	0-46	0-43	0-43
29	0-48	0-48	0-44	0-44
30	0-43	0-45	0-42	0-45
31				0-47**N**

85Sep Strike 68.00

Jan	Open	High	Low	Close	
1	**HOLIDAY**				
2	2-03	2-11	2-03	2-11	
3	2-01	2-05	2-01	2-03	
4	2-04	2-27**H**	2-04	2-25	
7				1-61**N**	
8				1-52**N**	
9	1-47	1-56	1-47	1-56	
10	1-58	2-00	1-58	1-61	
11				2-13**N**	
14	2-18	2-20	2-15	2-20	
15	2-11	2-11	2-11	2-11	
16				2-12**N**	
17				2-11**N**	
18				1-53**N**	
21				1-53**N**	
22	1-41	1-41	1-32	1-32	
23				1-24**N**	
24	1-22	1-22	1-05**L**	1-05	
25	1-09	1-09	1-06	1-09	
28	1-10	1-10	1-09	1-09	
29	1-12	1-15	1-08	1-08	
30	1-06	1-09	1-06	1-09	
31	1-12	1-20	1-12	1-17	1-20

85Sep Strike 70.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21	2-48	2-48**H**	2-48	2-48
22	2-28	2-28	2-21	2-21
23	2-11	2-14	2-10	2-10
24	1-54	1-54	1-48	1-48
25	1-53	1-53	1-53	1-53
28	1-53	1-53	1-53	1-53
29				1-51**N**
30	1-47	1-53	1-47**L**	1-53
31	1-62	2-00	1-62	2-00

85Sep Strike 72.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24	2-50	2-50	2-39	2-39
25				2-51**N**
28				2-51**N**
29				2-50**N**
30	2-36	2-49	2-36**L**	2-49
31	2-52	2-63**H**	2-52	2-63

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Jan	60.00	62.00	64.00	66.00	68.00	70.00	72.00	TOTAL
1	HOLIDAY							
2		1L		122	82			205
3	100		23	42	17			182
4			5	136	94H			235
7		13	31	33				77
8		4	37	10				51
9			11	34	1L			46
10		5	1L	10	6			22
11				6				6L
14		2		1L	21			24
15		6	10	3	50			69
16		10	70	2				82
17		30H	219H	13				262H
18	5	20	33	28				86
21			12	3				15
22			21	174H	12	18		225
23	4L	28	62	62		59H		215
24	108H	1	12	32	15	10	21L	199
25		5	99	5	45	2		156
28			12	1	42	1L		56
29	4		7	6	19			36
30	5		2	24	11	3	63H	108
31	14		1		79	25	50	169
TOTAL	240	125	668	747	494	118	134	2,526

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Jan	60.00	62.00	64.00	66.00	68.00	70.00	72.00	TOTAL
1	HOLIDAY							
2	37L	13L	210L	436L	208L			904L
3	107	13	233	441	218			1,012
4	107	13	237	480	255			1,092
7	107	18	261	495	255			1,136
8	107	20	296	475	255			1,153
9	107	20	307	484	256			1,174
10	107	21	308	490	257			1,183
11	107	21	308	484	257			1,177
14	107	23	308	485	278			1,201
15	107	29	310	488	328			1,262
16	107	34	330	488	328			1,287
17	107	64	540	491	278			1,480
18	112	64	571	492	278			1,517
21	112	64	581	494	278			1,529
22	112	64	585	587H	278	15L		1,641
23	114H	64	588	575	278	49		1,668
24	91	64	589	571	279	59	21L	1,674
25	91	69H	682	566	279	61	21	1,769
28	91	69	684	566	308	61	21	1,800
29	95	69	690	567	316	61	21	1,819
30	99	69	691	567	316	63	84	1,889
31	101	69	692H	567	349H	88H	134H	2,000H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Mar Strike 54.00

Feb	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18	HOLIDAY			
19				
20				
21				
22				
25				
26				
27				
28				

85Mar Strike 56.00

Feb	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18	HOLIDAY			
19				
20				
21				
22				
25				
26				
27				
28				

85Mar Strike 58.00

Feb	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18	HOLIDAY			
19				
20				
21				
22				
25				
26				
27				
28				

85Mar Strike 60.00

Feb	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18	HOLIDAY			
19				
20				
21				
22				
25				
26				
27				
28				

85Mar Strike 62.00

Feb	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18	HOLIDAY			
19				
20				
21				
22				
25				
26				
27				
28				

85Mar Strike 64.00

Feb	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18	HOLIDAY			
19				
20				
21				
22				
25				
26				
27				
28				

85Mar Strike 66.00

Feb	Open	High	Low	Close
1	0-01	0-01**H**	0-01**L**	0-01
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8	0-01	0-01	0-01	0-01
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18	HOLIDAY			
19				
20				
21				
22				
25				
26				
27				
28				

85Mar Strike 68.00

Feb	Open	High	Low	Close
1	0-01	0-01**H**	0-01**L**	0-01
4	0-01	0-01	0-01	0-01
5	0-01	0-01	0-01	0-01
6				0-01**N**
7	0-01	0-01	0-01	0-01
8	0-01	0-01	0-01	0-01
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18	HOLIDAY			
19				
20				
21				
22				
25				
26				
27				
28				

85Mar Strike 70.00

Feb	Open	High	Low	Close
1	0-03	0-06	0-03	0-03
4	0-05	0-05	0-03	0-03
5	0-02	0-03	0-02	0-03
6	0-02	0-04	0-02	0-04
7	0-03 0-04	0-06	0-03	0-05
8	0-06 0-07	0-07**H**	0-02	0-02
11	0-02	0-03	0-01**L**	0-02
12	0-02	0-02	0-01	0-02 0-01
13	0-01	0-02	0-01	0-01
14	0-01	0-01	0-01	0-01
15	-			0-01**A**
18	HOLIDAY			
19				
20				
21				
22				
25				
26				
27				
28				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Mar Strike 72.00

Feb	Open		High	Low	Close	
1	0-23	0-24	0-34	0-23	0-29	
4	0-34		0-36	0-24	0-27	0-28
5	0-22		0-24	0-18	0-20	
6	0-17		0-33	0-17	0-32	0-33
7	0-26	0-28	0-46	0-24	0-40	0-41
8	0-50		0-52**H**	0-20	0-22	
11	0-20		0-34	0-14	0-31	0-32
12	0-34		0-36	0-27	0-27	0-29
13	0-27	0-25	0-32	0-17	0-23	0-24
14	0-13		0-14	0-07	0-07	0-08
15	0-05	0-04	0-13	0-03**L**	0-05	0-06
18	**HOLIDAY**					
19						
20						
21						
22						
25						
26						
27						
28						

85Mar Strike 74.00

Feb	Open		High	Low	Close	
1	1-25		1-52	1-25**L**	1-46	
4	1-60		1-61	1-40	1-46	
5	1-34		1-39	1-26	1-30	
6	1-29		1-59	1-29	1-59	
7	1-56		2-20	1-47	2-15	2-13
8	2-30	2-32	2-32**H**	1-48	1-52	
11	1-44		2-19	1-35	2-14	
12	2-20		2-20	2-12	2-12	
13	2-00		2-21	1-63	2-08	
14	1-53		1-53	1-33	1-34	1-35
15	1-35		2-03	1-33	1-55**B**	1-59**A**
18	**HOLIDAY**					
19						
20						
21						
22						
25						
26						
27						
28						

85Mar Strike 76.00

Feb	Open		High	Low	Close	
1	3-20		3-38	3-20	3-38	
4	3-45		3-45	3-35	3-35	
5	3-16		3-20	3-16**L**	3-20	
6	3-20		3-55	3-20	3-55	
7	4-17		4-21**H**	4-10	4-10	
8					3-52**N**	
11					4-14**N**	
12					4-12**N**	
13	4-20		4-20	4-00	4-08	
14					3-32**N**	
15					3-55**B**	3-59**A**
18	**HOLIDAY**					
19						
20						
21						
22						
25						
26						
27						
28						

85Mar Strike 78.00

Feb	Open		High	Low	Close	
1					5-38**N**	
4					5-38**N**	
5					5-20**N**	
6					5-55**N**	
7					6-10**N**	
8					5-52**N**	
11					6-14**N**	
12					6-12**N**	
13					6-08**N**	
14					5-32**N**	
15					5-55**B**	5-59**A**
18	**HOLIDAY**					
19						
20						
21						
22						
25						
26						
27						
28						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85MAR

Feb	54.00	56.00	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	TOTAL
1							116**H**	478	2,186	9,859**H**	800	150**H**		13,589**H**
4			10**H**			12**H**	18	491**H**	2,317	3,515	422			6,785
5							52	1**L**	540	3,717	741			5,051
6							18		1,633	6,252	880**H**	150		8,933
7							9	183	1,600	7,626	197	27**L**		9,642
8							5	229	2,487**H**	7,290	191			10,202
11								204	554	5,421	302			6,481
12									193	1,331**L**	11**L**			1,535**L**
13					1**L**				336	4,377	548	143		5,405
14							2**L**		40**L**	8,695	236			8,973
15					2**H**	2**L**	5	33	93	9,263	19			9,417
18	**HOLIDAY**													
19														
20														
21														
22														
25														
26														
27														
28														
TOTAL			10		3	14	225	1,619	11,979	67,346	4,347	470		86,013

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85MAR

Feb	54.00	56.00	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	TOTAL
1	332**H**	270**H**	970**H**	2,177**H**	2,612**H**	6,805**H**	9,512**H**	13,867**H**	17,210	17,861	3,861	410**H**		75,887
4	332	270	960	2,177	2,612	6,793	9,512	13,424	17,814	18,310	3,913**H**	410		76,527
5	332	270	960	2,157	2,582	6,793	9,370	13,408	18,129	19,257	3,760	410		77,428
6	332	270	960	2,157	2,582	6,793	9,356	13,408	18,555**H**	19,976**H**	3,648	359		78,396**H**
7	332	270	958**L**	2,150**L**	2,582	6,792	9,340	13,321	18,296	18,204	3,593	365		76,203
8	332	270	958	2,150	2,582	6,792	9,339	13,389	17,418	17,216	3,484	365		74,295
11	332	270	958	2,150	2,582	6,792	9,339	13,140	17,523	17,275	3,429	343		74,133
12	332	270	958	2,150	2,582	6,792	9,339	13,059	16,905	17,136	3,408	298		73,229
13	332	270	958	2,150	2,582	6,792	9,339	12,873	16,796	16,517	3,571	155**L**		72,335
14	332	270	958	2,150	2,581**L**	6,792	9,337	12,873	16,768	14,710	3,366**L**			70,137
15	332	270	958	2,150	2,581	6,788**L**	9,336**L**	12,840**L**	16,540**L**	74**L**				51,869**L**
18	**HOLIDAY**													
19														
20														
21														
22														
25														
26														
27														
28														

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 58.00

Feb	Open		High	Low	Close	
1					0-01**N**	
4	0-01		0-01	0-01**L**	0-01	
5					0-01**N**	
6	0-02		0-02**H**	0-01	0-01	0-02
7	0-01		0-01	0-01	0-01	
8					0-01**N**	
11	0-01		0-01	0-01	0-01	
12					0-01**N**	
13	0-01		0-01	0-01	0-01	
14					0-01**N**	
15					0-01**N**	
18	**HOLIDAY**					
19					0-01**N**	
20					0-01**N**	
21	0-01		0-01	0-01	0-01	
22					0-01**N**	
25					0-01**N**	
26					0-01**N**	
27					0-01**N**	
28					0-01**N**	

85Jun Strike 60.00

Feb	Open		High	Low	Close	
1					0-02**N**	
4					0-02**N**	
5	0-01		0-01	0-01**L**	0-01	
6	0-02		0-02	0-02	0-02	
7	0-02		0-02	0-02	0-02	
8	0-03		0-03	0-01	0-01	
11	0-02		0-02	0-02	0-02	
12					0-01**N**	
13					0-01**N**	
14					0-01**N**	
15					0-01**N**	
18	**HOLIDAY**					
19	0-01		0-01	0-01	0-01	
20	0-01		0-02	0-01	0-02	
21					0-02**N**	
22	0-04		0-04**H**	0-01	0-02	
25	0-01		0-01	0-01	0-01	
26	0-02		0-02	0-02	0-02	
27	0-02		0-02	0-01	0-02	
28	0-03		0-03	0-02	0-03	

85Jun Strike 62.00

Feb	Open		High	Low	Close	
1	0-04		0-05	0-04	0-05	
4	0-05		0-06	0-03	0-04	0-05
5	0-04		0-04	0-03	0-04	0-03
6	0-04		0-05	0-04	0-04	0-05
7	0-04		0-04	0-04	0-04	
8	0-05		0-05	0-03	0-03	
11	0-03		0-04	0-03	0-04	0-03
12	0-05		0-05	0-03	0-04	0-03
13	0-03		0-03	0-02	0-03	0-02
14	0-02		0-02	0-01**L**	0-02	0-01
15	0-03		0-03	0-02	0-02	
18	**HOLIDAY**					
19					0-02**N**	
20	0-02	0-03	0-04	0-02	0-03	
21	0-04		0-04	0-03	0-03	
22	0-05		0-07	0-04	0-04	
25	0-04		0-06	0-04	0-04	
26	0-03		0-05	0-03	0-03	
27	0-05		0-09**H**	0-04	0-09	0-08
28	0-07		0-09	0-06	0-09	0-08

85Jun Strike 64.00

Feb	Open		High	Low	Close	
1	0-09		0-10	0-08	0-09	
4	0-10		0-10	0-08	0-09	
5	0-09		0-09	0-07	0-07	
6	0-07		0-09	0-07	0-09	
7	0-08		0-10	0-08	0-09	0-10
8	0-10		0-10	0-07	0-08	
11	0-07		0-10	0-07	0-09	
12	0-10		0-10	0-09	0-10	0-09
13	0-10		0-10	0-07	0-08	0-07
14	0-07		0-07	0-06**L**	0-06	
15	0-06		0-07	0-06	0-07	
18	**HOLIDAY**					
19	0-07		0-07	0-07	0-07	
20	0-08		0-09	0-08	0-09	
21	0-11		0-13	0-10	0-11	
22	0-10		0-17	0-10	0-15	
25	0-14		0-18	0-13	0-15	
26	0-14		0-15	0-13	0-13	
27	0-14		0-22	0-14	0-21	0-22
28	0-18	0-19	0-25**H**	0-18	0-22	0-23

85Jun Strike 66.00

Feb	Open		High	Low	Close	
1	0-18		0-21	0-18	0-20	0-19
4	0-21		0-21	0-18	0-20	0-19
5	0-17		0-17	0-15	0-15	
6	0-15		0-19	0-15	0-18	
7	0-18		0-23	0-17	0-21	0-23
8	0-24		0-24	0-17	0-17	
11	0-17		0-21	0-14**L**	0-20	
12	0-21		0-21	0-20	0-20	
13	0-19		0-20	0-17	0-18	
14	0-16		0-16	0-14	0-14	
15	0-15		0-18	0-14	0-17	
18	**HOLIDAY**					
19	0-16		0-17	0-15	0-15	
20	0-18		0-23	0-18	0-22	
21	0-26	0-28	0-31	0-26	0-29	0-28
22	0-25		0-43	0-23	0-36	0-35
25	0-35	0-37	0-43	0-32	0-34	
26	0-31	0-32	0-36	0-28	0-28	
27	0-35		0-47	0-34	0-46	0-47
28	0-46	0-45	0-55**H**	0-41	0-52	0-51

85Jun Strike 68.00

Feb	Open		High	Low	Close	
1	0-36		0-42	0-36	0-40	
4	0-46		0-46	0-36	0-40	
5	0-36		0-36	0-33	0-34	
6	0-32		0-40	0-32	0-40	
7	0-40		0-47	0-37	0-45	0-47
8	0-51		0-53	0-36	0-37	0-36
11	0-36		0-45	0-33	0-44	
12	0-45		0-45	0-42	0-43	
13	0-40		0-44	0-37	0-40	0-41
14	0-38		0-38	0-30**L**	0-32	
15	0-30		0-40	0-30	0-40	
18	**HOLIDAY**					
19	0-37		0-39	0-36	0-37	
20	0-44		0-53	0-43	0-52	0-53
21	0-60	0-61	1-05	0-60	0-63	1-00
22	0-58	0-59	1-22	0-54	1-12	1-11
25	1-09	1-12	1-25	1-08	1-09	1-11
26	1-03		1-15	0-62	1-01	0-62
27	1-09		1-32	1-09	1-30	1-32
28	1-29		1-46**H**	1-22	1-38	1-40

85Jun Strike 70.00

Feb	Open		High	Low	Close	
1	1-08	1-09	1-20	1-08	1-17	
4	1-22		1-24	1-09	1-13	
5	1-07		1-10	1-00**L**	1-06	
6	1-04		1-17	1-02	1-16	1-17
7	1-16		1-28	1-09	1-25	1-23
8	1-31	1-32	1-35	1-10	1-10	
11	1-10		1-25	1-04	1-21	
12	1-27		1-27	1-21	1-21	
13	1-15		1-26	1-13	1-15	1-16
14	1-05		1-11	1-00	1-00	
15	1-01		1-19	1-00	1-18	
18	**HOLIDAY**					
19	1-18	1-19	1-19	1-13	1-14	1-15
20	1-23	1-24	1-42	1-23	1-41	1-42
21	1-52		2-02	1-51	1-56	1-57
22	1-48		2-28	1-43	2-12	2-09
25	2-15		2-31	2-08	2-12	
26	2-01	1-63	2-16	1-58	1-60	
27	2-14		2-42	2-10	2-37	2-42
28	2-34	2-30	2-59**H**	2-27	2-54	

85Jun Strike 72.00

Feb	Open		High	Low	Close	
1	2-01	1-60	2-18	1-60	2-12	
4	2-19		2-20	2-03	2-09	2-08
5	2-00		2-02	1-58	2-02	
6	1-56		2-17	1-56	2-17	
7	2-11		2-31	2-06	2-24	2-26
8	2-32		2-36	2-05	2-10	
11	2-05		2-26	1-60	2-26	2-23
12	2-28		2-29	2-21	2-21	
13	2-13		2-25	2-11	2-17	2-21
14	2-01		2-07	1-55**L**	1-55	1-57
15	1-58		2-19	1-57	2-19	
18	**HOLIDAY**					
19	2-22		2-23	2-12	2-16	2-17
20	2-30		2-55	2-29	2-55	
21	3-07	3-10	3-23	3-07	3-12	3-13
22	3-03		3-60	2-61	3-38	
25	3-43	3-46	3-63	3-35	3-39	3-41
26	3-25	3-23	3-44	3-16	3-20	3-17
27	3-44		4-11	3-36	4-10	4-11
28	4-20	4-21	4-34**H**	4-06	4-21	4-25

85Jun Strike 74.00

Feb	Open		High	Low	Close	
1	3-10		3-35	3-10	3-27	
4	3-37		3-37	3-18	3-22	3-25
5	3-10		3-17	3-09**L**	3-16	
6	3-13		3-36	3-10	3-36	
7	3-36		3-52	3-30	3-51	3-47
8	3-60		3-60	3-26	3-30	
11	3-30		3-52	3-30	3-52	
12	3-47		3-52	3-47	3-52	
13	3-50	3-52	3-52	3-35	3-44	
14	3-18		3-19	3-10	3-11	
15	3-19		3-46	3-19	3-46	
18	**HOLIDAY**					
19	3-41		3-43	3-38	3-43	
20	4-05		4-24	4-05	4-24	
21	4-46		5-00	4-46	4-56	
22	4-47		5-40	4-47	5-24	
25	5-44		5-44	5-19	5-21	
26	5-02		5-23	4-58	4-58	
27	5-26		5-62	5-19	5-62	
28	6-32		6-32**H**	5-60	6-14	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 76.00

Feb	Open	High	Low	Close	
1				5-00**N**	
4				4-62**N**	
5	4-45	4-49	4-45**L**	4-49	
6				5-08**N**	
7	5-03	5-22	5-03	5-22	
8	5-43	5-43	5-00	5-05	
11				5-28**N**	
12				5-24**N**	
13	5-15	5-20	5-15	5-20	
14				4-49**N**	
15				5-32**N**	
18	**HOLIDAY**				
19				5-18**N**	
20				6-10**N**	
21	6-42	6-42	6-42	6-42	
22	7-34	7-34	7-08	7-08	7-12
25				7-13**N**	
26				6-48**N**	
27				7-57**N**	
28	8-04	8-08**H**	7-60	8-08	

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85JUN

Feb	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1			495	379	459	1,372	5,173	1,436	122		9,436
4	21**H**		656	229	703	1,368	1,017	809	563		5,366
5		20	240	327	155**L**	1,529	1,823	3,617	715	1**L**	8,427
6	5	100	651	135	226	834	1,978	3,902	331		8,162
7	5	119	7**L**	151	1,821	1,314	1,884	1,603	261	2	7,167
8		63	57	187	1,036	1,297	3,749	1,062	141	7	7,599
11	10	16	55	320	655	742	2,936	1,864	467	22	7,087
12			67	183	205	453**L**	401**L**	304**L**	4**L**		1,617**L**
13	4**L**		94	171	1,219	748	1,840	1,412	165	1	5,654
14	19		50	75**L**	1,217	2,518	3,099	2,278	172		9,428
15			26	95	984	1,593	2,489	2,515	226		7,928
18	**HOLIDAY**										
19		52		154	358	1,380	2,381	1,751	117		6,193
20		121	354	423	1,150	3,922	4,851	4,377	211		15,409
21	20		333	488	3,629	4,555	5,370	9,814	1,732**H**	3	25,944
22		12	277	1,065	5,454	8,131**H**	8,206	13,396**H**	347	60**H**	36,948**H**
25		1**L**	2,049	1,186	4,670	5,714	8,052	4,277	1,009		26,958
26		105	100	228	3,674	5,712	6,646	1,308	6		17,779
27		272**H**	2,340**H**	2,540**H**	2,873	5,273	6,747	2,906	971	20	23,942
28		173	542	1,388	7,402**H**	6,810	8,487**H**	2,667	1,196	22	28,687
TOTAL	84	1,054	8,393	9,724	37,890	55,265	77,129	61,298	8,756	138	259,731

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85JUN

Feb	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1	1,229	656**L**	6,074**L**	3,570**L**	5,000**L**	6,436**L**	12,840**L**	14,630	2,103	85	52,623**L**
4	1,229	656	6,588	3,768	5,427	6,835	13,351	14,627	2,665	85	55,231
5	1,229	656	6,788	3,851	5,365	6,602	13,607	14,636	2,634	86	55,454
6	1,234	701	7,171	3,911	5,470	6,447	13,703	15,978	2,825	86	57,526
7	1,239	683	7,177	4,034	5,917	7,811	14,138	15,848	2,650	86	59,583
8	1,239	745	7,234	3,982	6,270	8,190	14,852	16,042	2,605	93	61,252
11	1,249	759	7,247	4,022	6,295	8,428	15,426	16,182	2,351	90	62,049
12	1,249	759	7,298	4,030	6,357	8,608	15,506	16,353	2,355	90	62,605
13	1,253**H**	759	7,298	3,886	6,590	8,907	16,061	16,966	2,520	90	64,330
14	1,214**L**	759	7,308	3,911	7,069	9,470	17,632	16,431	2,634	90	66,518
15	1,214	759	7,308	3,997	7,556	9,941	19,098	16,638	2,659	90	69,260
18	**HOLIDAY**										
19	1,214	757	7,308	3,989	7,620	10,289	19,695	16,710	2,574	90	70,246
20	1,214	828	7,199	3,976	8,392	11,664	19,822	18,828**H**	2,542	90	74,555
21	1,234	828	7,227	4,067	9,718	13,121	20,787	14,827	3,269**H**	87	75,165
22	1,234	838	7,410	3,981	10,834	13,544	19,829	12,076	3,099	125**H**	72,970
25	1,234	838	7,589	4,540	12,196	14,419	19,924	14,114	2,407	65	77,326
26	1,234	943	7,588	4,613	12,235	16,056	20,005	13,205	2,405	65	78,349
27	1,234	943	8,617**H**	5,921	12,538	17,551**H**	22,718**H**	12,317	2,011	27	83,877**H**
28	1,234	1,015**H**	8,539	6,152**H**	14,613**H**	16,588	19,122	11,982**L**	1,688**L**	20**L**	80,953

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

Feb	85Sep Strike 58.00				85Sep Strike 60.00					85Sep Strike 62.00			
	Open	High	Low	Close	Open	High	Low	Close		Open	High	Low	Close
1								0-10**N**					0-19**N**
4					0-10	0-10	0-10	0-10		0-20	0-20	0-20	0-20
5					0-10	0-10	0-09	0-09					0-18**N**
6					0-09	0-09	0-08**L**	0-09		0-16	0-16	0-16	0-16
7					0-09	0-10	0-09	0-10					0-17**N**
8					0-11	0-11	0-09	0-09		0-17	0-17	0-16	0-16
11								0-09**N**		0-15	0-17	0-15**L**	0-17
12								0-09**N**		0-18	0-18	0-18	0-18
13								0-09**N**					0-17**N**
14					0-08	0-08	0-08	0-08		0-16	0-16	0-15	0-15
15					0-09	0-09	0-08	0-08	0-09	0-16	0-16	0-16	0-16
18	**HOLIDAY**				**HOLIDAY**					**HOLIDAY**			
19					0-08	0-09	0-08	0-09		0-16	0-16	0-15	0-15
20					0-10	0-10	0-09	0-10		0-19	0-19	0-18	0-18
21					0-11	0-12	0-11	0-11		0-25	0-25	0-23	0-23
22					0-10	0-19	0-10	0-14		0-23	0-32	0-23	0-29
25	0-09	0-09	0-08**L**	0-08	0-14	0-18	0-14	0-14		0-27	0-31	0-27	0-30
26				0-07**N**				0-12**N**		0-27	0-29	0-25	0-25
27	0-08	0-08	0-08	0-08	0-14	0-16	0-14	0-16		0-30	0-34	0-30	0-34
28	0-11	0-11**H**	0-10	0-10	0-17	0-20**H**	0-16	0-19		0-33	0-39**H**	0-33	0-38

Feb	85Sep Strike 64.00				85Sep Strike 66.00					85Sep Strike 68.00				
	Open	High	Low	Close	Open	High	Low	Close		Open	High	Low	Close	
1	0-27	0-34	0-27	0-34	0-56	0-57	0-56	0-57		1-30	1-30	1-29	1-30	
4	0-32	0-32	0-32	0-32	0-57	0-57	0-56	0-56		1-31	1-31	1-31	1-31	
5	0-28	0-31	0-28	0-30	0-53	0-55	0-51	0-52		1-25	1-25	1-21	1-21	
6				0-32**N**	0-52	0-54	0-51	0-53		1-22	1-28	1-20	1-27	
7	0-31	0-33	0-31	0-33	0-54	0-58	0-54	0-58		1-30	1-32	1-30	1-32	
8	0-35	0-37	0-30	0-30	1-00	1-01	0-53	0-53		1-38	1-38	1-26	1-26	
11	0-30	0-33	0-30	0-33	0-53	0-60	0-52	0-60		1-20	1-32	1-20	1-32	
12	0-33	0-33	0-33	0-33	0-62	0-63	0-58	0-58		1-36	1-37	1-32	1-33	
13	0-37	0-37	0-34	0-34	0-59	0-61	0-54	0-57		1-31	1-31	1-28	1-30	
14	0-27	0-28	0-25**L**	0-26	0-48	0-53	0-47**L**	0-47		1-20	1-22	1-13**L**	1-13	
15	0-27	0-29	0-25	0-29	0-47	0-53	0-47	0-53		1-14	1-34	1-14	1-34	
18	**HOLIDAY**				**HOLIDAY**					**HOLIDAY**				
19	0-28	0-28	0-28	0-28	0-54	0-54	0-52	0-52		1-32	1-32	1-25	1-25	
20	0-33	0-38	0-33	0-38	0-59	1-06	0-59	1-04		1-42	1-52	1-38	1-50	
21	0-43	0-48	0-43	0-44	1-16	1-20	1-14	1-14		2-00	2-10	2-00	2-02	
22	0-41	0-56	0-41	0-52	1-22	1-34	1-21	1-25		2-02	2-28	2-02	2-15	
25	0-54	0-57	0-50	0-50	1-26	1-36	1-25	1-25		2-30	2-32	2-14	2-14	
26	0-50	0-52	0-44	0-44	1-19	1-28	1-14	1-14		2-08	2-16	2-01	2-02	2-01
27	0-55	0-60	0-52	0-60	1-21	1-43	1-21	1-40	1-43	2-21	2-40	2-18	2-38	2-40
28	0-63	1-06**H**	0-63	1-04	1-39	1-54**H**	1-39	1-50	1-54	2-37	2-52**H**	2-36	2-50	

Feb	85Sep Strike 70.00				85Sep Strike 72.00					85Sep Strike 74.00			
	Open	High	Low	Close	Open	High	Low	Close		Open	High	Low	Close
1	2-14	2-17	2-14	2-17				3-20**N**					
4	2-16	2-16	2-16	2-16				3-18**N**					
5	2-06	2-12	2-05	2-05				3-05**N**					
6	2-01	2-15	2-01	2-15				3-20**N**					
7	2-10	2-22	2-10	2-22				3-30**N**					
8				2-14**N**				3-18**N**					
11	2-02	2-26	2-02	2-26	3-10	3-34	3-04**L**	3-34					
12	2-28	2-28	2-25	2-25	3-32	3-32	3-32	3-32					
13	2-23	2-23	2-15	2-21	3-28	3-30	3-28	3-30		4-54	4-54**H**	4-54**L**	4-54
14	2-10	2-12	2-00**L**	2-00				3-00**N**					4-19**N**
15	2-01	2-22	2-01	2-22				3-34**N**					4-56**N**
18	**HOLIDAY**				**HOLIDAY**					**HOLIDAY**			
19	2-19	2-19	2-16	2-16				3-24**N**					4-48**N**
20	2-37	2-48	2-33	2-48	3-49	4-01	3-49	3-63	4-01				5-32**N**
21	3-03	3-09	3-02	3-02				4-22**N**					5-56**N**
22	3-04	3-35	3-04	3-20				4-42**N**					6-14**N**
25	3-32	3-44	3-23	3-23				4-45**N**					6-17**N**
26	3-19	3-26	3-05	3-05				4-22**N**					5-55**N**
27	3-38	3-50	3-22	3-50				5-18**N**					6-56**N**
28	3-50	4-00**H**	3-49	4-00	5-24	5-27**H**	5-17	5-27					7-07**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 76.00

Feb	Open	High	Low	Close
1				
4				
5				
6	5-49	6-10	5-49L	6-10
7				6-22N
8				6-07N
11				6-32N
12				6-30N
13				6-28N
14				5-53N
15				6-30N
18	HOLIDAY			
19				6-22N
20				7-10N
21				7-36N
22				7-60N
25				8-00N
26				7-36N
27				8-44N
28	8-49	8-59H	8-49	8-59

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Feb	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1				19	54	44	12				129
4		6	1L	2	21	13L	18				61
5		107		9	232	40	14				402
6		29	4		140	89	31			6L	299
7		23		15	1L	28	154				221
8		30	25	35	79	114	34				317
11		1L	109	112	343	173	330	41H			1,109
12		4	3	1L	11	15	1L	6			41L
13				2	5	56	62	1L	2H		128
14		39	12	108	44	74	121				398
15		107	38	42	21	28	87	1			324
18	HOLIDAY										
19		38	124	150	27	24	30				393
20		139	205H	9	68	34	56	8			519
21		14	8	71	88	116	132				429
22		54	73	32	154	347	15				675
25	2L	37	16	42	125	62	134				418
26			22	7	26	122	459H				636
27	3	532H	110	571H	547H	1,126H	95				2,984H
28	4H	70	53	86	115	918	30	20		18H	1,314
TOTAL	9	1,230	803	1,313	2,101	3,423	1,815	77	2	24	10,797

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Feb	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1		101L	69L	706	619L	376L	98L	134L			2,103
4		107	69	614L	638	380	116	134			2,058L
5		204	69	618	806	396	125	134			2,352
6		217	69	618	808	473	152	134		6H	2,477
7		238	69	627	808	500	243	134		6	2,625
8		259	94	656	849	569	245	134		6	2,812
11		260	196	666	935	591	409	135		6	3,198
12		262	196	665	934	603	409	138		6	3,213
13		262	196	666	938	659	446	139	2L	6	3,314
14		300	208	667	956	683	476	139	2	6	3,437
15		394	246	702	967	696	514	139	2	6	3,666
18	HOLIDAY										
19		419	360	826	980	710	539	139	2	6	3,981
20		495	504	822	1,040	722	578	140H	2	6	4,309
21		501	508	866	1,120	752	561	134	2	6	4,450
22		506	578	887	1,125	907	560	134	2	6	4,705
25		508	587	889	1,207	920	668	134	2	6	4,921
26		508	599	890	1,023	1,024	791H	134	2	6	4,977
27	3L	837	659	1,151	1,160	1,854	764	134	2	6	6,570
28	6H	866H	673H	1,214H	1,223H	1,927H	751	136	177H	6	6,979H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

Feb	**85Dec Strike 58.00**				**85Dec Strike 60.00**				**85Dec Strike 62.00**			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1												
4												
5												
6												
7												
8												
11												
12												
13												
14												
15												
18	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
19												
20					0-23	0-23	0-23**L**	0-23	0-37	0-33	0-37**L**	0-38
21					0-28	0-28	0-25	0-25	0-48	0-48	0-45	0-45
22					0-28	0-33	0-28	0-31	0-53	0-53	0-51	0-52
25					0-32	0-34	0-31	0-31	0-54	0-56	0-53	0-53
26					0-31	0-31	0-26	0-26	0-49	0-54	0-46	0-46
27								0-31**N**	0-55	0-61	0-55	0-61
28					0-38	0-41**H**	0-37	0-38	0-62	1-05**H**	0-60	1-04

Feb	**85Dec Strike 64.00**				**85Dec Strike 66.00**			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								
4								
5								
6								
7								
8								
11								
12								
13								
14								
15								
18	**HOLIDAY**				**HOLIDAY**			
19	0-54	0-54	0-54**L**	0-54				
20	1-00	1-03	1-00	1-03	1-37	1-40	1-37**L**	1-40
21	1-12	1-17	1-12	1-13	1-63	1-63	1-55	1-55
22	1-12	1-26	1-12	1-20	1-60	2-00	1-59	2-00
25	1-25	1-30	1-20	1-20	2-11	2-11	2-00	2-00
26	1-21	1-21	1-12	1-12	2-00	2-03	1-54	1-54
27				1-33**N**	2-08	2-24	2-08	2-24
28	1-32	1-42**H**	1-32	1-41	2-26	2-29**H**	2-26	2-29

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Feb	58.00	60.00	62.00	64.00	66.00	TOTAL
1						
4						
5						
6						
7						
8						
11						
12						
13						
14						
15						
18	**HOLIDAY**					
19				10**L**		10**L**
20		10	20	60	10	100
21		13	20	38	13	84
22		23	20	428**H**	34**H**	505**H**
25		18	12**L**	62	1**L**	93
26		6**L**	180	28	4	218
27			57		2	59
28	5**H**	51**H**	235**H**	37	1	329
TOTAL	5	121	544	663	65	1,398

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Feb	58.00	60.00	62.00	64.00	66.00	TOTAL
1						
4						
5						
6						
7						
8						
11						
12						
13						
14						
15						
18	**HOLIDAY**					
19				10**L**		10**L**
20		10**L**	20**L**	55	10**L**	95
21		23	40	85	18	166
22		27	60	511	46	644
25		43	72	565	46	726
26		48	247	589	50	934
27		48	254	589	50	941
28	5**H**	97**H**	450**H**	604**H**	51**H**	1,207**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 58.00

Mar	Open		High	Low	Close	
1	0-02		0-02H	0-01L	0-01	
4					0-01N	
5	0-01	0-02	0-02	0-01	0-01	
6	0-01		0-01	0-01	0-01	
7	0-02		0-02	0-02	0-02	
8					0-01N	
11	0-01		0-01	0-01	0-01	
12					0-01N	
13	0-01		0-01	0-01	0-01	
14	0-01		0-01	0-01	0-01	
15	0-01		0-01	0-01	0-01	
18	0-01		0-01	0-01	0-01	
19					0-01N	
20	0-01		0-01	0-01	0-01	
21	0-01		0-01	0-01	0-01	
22	0-01		0-01	0-01	0-01	
25					0-01N	
26	0-01		0-01	0-01	0-01	
27	0-01		0-01	0-01	0-01	
28	0-01		0-01	0-01	0-01	
29					0-01N	

85Jun Strike 60.00

Mar	Open		High	Low	Close	
1	0-03		0-03	0-02	0-02	
4	0-03		0-03	0-02	0-02	
5	0-03		0-03	0-02	0-02	
6	0-02		0-03	0-02	0-03	
7	0-03		0-04H	0-03	0-03	
8	0-03		0-03	0-02	0-02	
11	0-02		0-02	0-02	0-02	
12	0-02		0-02	0-02	0-02	
13	0-02		0-03	0-02	0-02	
14	0-02		0-02	0-01L	0-01	
15	0-02		0-02	0-01	0-02	
18	0-02		0-03	0-02	0-02	
19	0-03		0-03	0-02	0-02	
20	0-01		0-02	0-01	0-01	
21					0-01N	
22	0-01		0-01	0-01	0-01	
25					0-01N	
26	0-01		0-02	0-01	0-01	
27	0-02		0-02	0-01	0-01	
28	0-02		0-02	0-01	0-01	
29	0-01		0-01	0-01	0-01	

85Jun Strike 62.00

Mar	Open		High	Low	Close	
1	0-08		0-09	0-06	0-06	
4	0-06		0-09	0-06	0-08	
5	0-07		0-08	0-06	0-06	
6	0-06		0-08	0-05	0-07	
7	0-08		0-10H	0-08	0-08	
8	0-06		0-06	0-05	0-05	
11	0-05		0-05	0-04	0-04	
12	0-05		0-05	0-04	0-05	0-04
13	0-05		0-06	0-04	0-05	
14	0-06	0-07	0-07	0-04	0-04	
15	0-04		0-05	0-04	0-05	
18	0-05		0-07	0-04	0-06	
19	0-07		0-08	0-05	0-05	
20	0-03		0-05	0-03	0-04	
21	0-04		0-05	0-03	0-03	
22	0-04		0-04	0-03	0-04	
25	0-04		0-04	0-03	0-03	
26	0-03		0-04	0-02L	0-02	
27	0-04		0-04	0-03	0-03	
28	0-03		0-03	0-02	0-02	
29	0-03		0-03	0-02	0-02	

85Jun Strike 64.00

Mar	Open		High	Low	Close	
1	0-24		0-24	0-19	0-20	
4	0-19		0-26H	0-17	0-25	
5	0-21		0-22	0-19	0-20	
6	0-19		0-22	0-15	0-21	0-22
7	0-24	0-26	0-26	0-22	0-24	0-23
8	0-16		0-17	0-13	0-13	0-14
11	0-12		0-14	0-12	0-13	
12	0-15		0-15	0-12	0-13	
13	0-15		0-16	0-14	0-15	0-16
14	0-17		0-18	0-14	0-14	0-15
15	0-13		0-17	0-12	0-16	0-17
18	0-15		0-21	0-15	0-19	0-20
19	0-21		0-22	0-17	0-17	
20	0-14		0-15	0-12	0-13	
21	0-12		0-14	0-10	0-11	
22	0-12		0-14	0-11	0-13	
25	0-14		0-14	0-11	0-11	
26	0-10		0-11	0-08	0-09	0-08
27	0-11		0-11	0-08	0-10	
28	0-11		0-11	0-07	0-08	
29	0-07		0-08	0-05L	0-05	

85Jun Strike 66.00

Mar	Open		High	Low	Close	
1	0-54	0-56	0-57	0-42	0-44	0-43
4	0-39	0-42	0-57	0-39	0-56	0-55
5	0-49		0-50	0-44	0-45	
6	0-42		0-51	0-38	0-51	0-50
7	0-58	0-56	0-60H	0-52	0-54	0-53
8	0-40	0-41	0-41	0-31	0-33	0-32
11	0-31	0-29	0-35	0-29	0-30	
12	0-35		0-35	0-30	0-31	0-30
13	0-38		0-40	0-35	0-37	0-38
14	0-41	0-40	0-44	0-35	0-37	0-36
15	0-36	0-34	0-39	0-30	0-38	0-39
18	0-36	0-37	0-49	0-36	0-49	0-48
19	0-50	0-52	0-52	0-40	0-41	0-40
20	0-32		0-37	0-30	0-31	0-32
21	0-32	0-30	0-35	0-26	0-29	0-28
22	0-30	0-31	0-34	0-29	0-33	0-32
25	0-33		0-34	0-27	0-27	
26	0-25	0-24	0-26	0-19	0-19	
27	0-25		0-27	0-21	0-25	
28	0-27		0-27	0-18	0-21	0-20
29	0-19		0-19	0-12L	0-12	0-13

85Jun Strike 68.00

Mar	Open		High	Low	Close	
1	1-47		1-50	1-23	1-28	
4	1-20	1-24	1-50	1-18	1-46	
5	1-33	1-31	1-38	1-25	1-29	1-27
6	1-24	1-20	1-41	1-16	1-40	1-39
7	1-48		1-55H	1-42	1-42	
8	1-20		1-20	1-05	1-06	
11	1-00		1-10	0-62	1-01	
12	1-13		1-13	1-04	1-05	1-04
13	1-20	1-21	1-22	1-13	1-18	1-17
14	1-26		1-29	1-15	1-15	1-16
15	1-07		1-22	1-05	1-20	1-22
18	1-17	1-18	1-40	1-15	1-40	1-39
19	1-46	1-44	1-46	1-24	1-24	1-26
20	1-10	1-13	1-20	1-08	1-08	1-10
21	1-07	1-06	1-13	0-62	1-01	1-03
22	1-05	1-07	1-11	1-03	1-10	
25	1-12		1-12	0-63	0-63	1-00
26	0-57		0-61	0-48	0-49	0-48
27	0-62		1-00	0-52	0-58	0-59
28	1-03	1-02	1-03	0-46	0-51	0-52
29	0-47		0-48	0-33L	0-33	0-35

85Jun Strike 70.00

Mar	Open		High	Low	Close	
1	2-61		3-00	2-32	2-34	
4	2-30		3-04	2-25	2-61	
5	2-44		2-48	2-34	2-36	
6	2-27	2-24	2-52	2-23	2-52	
7	3-02		3-09H	2-59	2-60	
8	2-34		2-34	2-04	2-04	2-05
11	1-60		2-10	1-60	2-01	
12	2-17		2-18	2-03	2-04	
13	2-21	2-30	2-31	2-19	2-29	
14	2-34		2-42	2-23	2-24	
15	2-20	2-21	2-33	2-09	2-31	2-33
18	2-26		2-61	2-24	2-57	2-60
19	3-00	2-63	3-04	2-39	2-39	
20	2-20		2-33	2-16	2-18	
21	2-12		2-24	1-63	2-09	2-07
22	2-17		2-22	2-13	2-20	2-21
25	2-21		2-27	2-05	2-06	2-05
26	1-60		2-04	1-41	1-43	1-41
27	2-03		2-04	1-51	1-61	
28	2-07		2-07	1-43	1-55	
29	1-44		1-46	1-20L	1-20	1-23

85Jun Strike 72.00

Mar	Open		High	Low	Close	
1	4-27		4-35	3-63	4-05	
4	3-62	3-61	4-39	3-56	4-33	
5	4-14		4-19	4-03	4-04	4-03
6	3-56		4-26	3-54	4-22	
7	4-42		4-52H	4-33	4-33	
8	3-63		3-63	3-35	3-35	3-37
11	3-27		3-44	3-25	3-31	3-27
12	3-47		3-48	3-34	3-34	
13	3-62		4-02	3-50	3-61	
14	4-12		4-14	3-57	3-57	
15	3-41		4-06	3-41	4-02	4-06
18	4-12		4-42	4-12	4-38	
19	4-30		4-42	4-15	4-15	4-16
20	3-54		4-04	3-53	3-53	
21	3-44		3-62	3-34	3-37	
22	3-48		3-58	3-46	3-55	3-58
25	4-03		4-03	3-38	3-38	
26	3-27		3-36	3-05	3-05	
27	3-39		3-39	3-20	3-31	
28	3-42		3-42	3-07	3-17	
29	3-05		3-11	2-43L	2-43	

85Jun Strike 74.00

Mar	Open		High	Low	Close	
1					5-50N	
4	6-19		6-21	6-19	6-21	
5	5-54		6-04	5-54	5-54	
6	5-36		6-14	5-36	6-14	
7					6-22N	
8	5-42		5-42	5-17	5-17	
11	5-14		5-14	5-12L	5-12	
12	5-32		5-32	5-19	5-19	
13					5-49N	
14					5-47N	
15	5-58		5-58	5-58	5-58	
18	6-20		6-32H	6-20	6-32	
19					6-10N	
20					5-40N	
21	5-44		5-44	5-17	5-21	
22					5-44N	
25					5-25N	
26					4-51N	
27	5-16		5-16	5-16	5-16	
28					5-02N	
29					4-26N	

H = high L = low A = asked B = bid N = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 76.00

Mar	Open	High	Low	Close
1				7-50N
4	8-00	8-18H	8-00	8-18
5				7-52N
6	8-10	8-14	8-10	8-14
7				8-22N
8				7-12N
11				7-08N
12				7-18N
13				7-40N
14				7-47N
15				7-58N
18				8-32N
19				8-08N
20	7-44	7-44	7-40	7-40
21	7-32	7-32	7-16L	7-21
22				7-44N
25				7-24N
26				6-48N
27				7-16N
28				7-02N
29				6-22N

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85JUN

Mar	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1	5	212	1,250	1,338	2,480	3,689	8,975H	1,859			19,808H
4		27	1,335	1,301	2,983	4,445	6,636	1,210	106	1L	18,044
5		130	555	729	3,059	4,244	2,946	372	295	155H	12,485
6	22	423H	689	2,332	3,520	4,536	3,747	3,583H	202	1	19,055
7	85	260	1,078	2,998H	6,314H	3,957	2,972	497			18,192
8		256	444	1,043	4,956	5,227	2,780	76L	3L		14,784
11	5	244	521	819	3,474	5,851H	2,067	1,563	103		14,647
12	5	2	80L	688	3,086	4,005	1,650	188	353H		10,066
13	54	167	255	548	3,896	3,710	1,342	516			10,488
14	14	6	192	860	2,885	3,824	2,111	483			10,375
15	2	36	540	1,387	2,816	4,002	990	1,180	72		11,025
18	22	126	1,594H	1,616	3,649	3,558	2,558	714	50		13,887
19		6	938	1,186	4,265	4,318	1,657	513	89		12,972
20	11	2	1,433	2,269	2,803	3,311	1,120	387		15	11,351
21	1L	1L	234	1,824	4,903	4,635	2,050	308	138	15	14,109
22	2	13	604	799	2,042	3,253	839	80			7,832
25		1	413	521L	883L	1,849L	567	417	120		4,771L
26	96H	147	525	916	2,867	2,798	2,516	349			10,214
27	1	100	386	1,551	2,366	2,691	1,338	365			8,798
28	96	89	582	1,337	2,016	2,568	508L	1,374	4		8,574
29		8	228	2,150	2,745	4,351	3,234	1,077			13,793
TOTAL	421	2,256	13,876	28,213	68,016	80,822	52,603	17,111	1,535	187	265,040

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85JUN

Mar	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1	1,235L	1,235	8,866L	6,846L	15,495L	16,727L	19,510	10,977H	1,513H	20H	82,424L
4	1,235	1,249	8,977	7,231	15,508	18,721	20,800H	10,104	1,507	20	85,352
5	1,235	1,222L	9,080	7,617	15,659	20,798	18,867	10,144	1,507		86,129H
6	1,236	1,530	9,620	7,236	16,282	22,162	16,340	8,104	1,358	1L	83,869
7	1,301	1,727	9,797	8,388	18,050	22,952	14,540	7,822	1,358	1	85,936
8	1,302	1,807	9,951	9,094	17,115	23,224	14,361	7,821	1,358	1	86,034
11	1,307	1,787	9,563	9,260	17,507	24,573	13,142	7,506	1,355	1	86,001
12	1,302	1,787	9,542	9,498	16,752	22,349	12,836	7,564	1,344	1	82,975
13	1,346	1,751	9,524	9,668	16,751	24,106	12,309	7,189	1,344	1	83,989
14	1,346	1,752	9,561	9,584	16,878	24,819	12,109	6,971	1,341	1	84,362
15	1,347	1,770	9,253	9,779	17,352	25,406H	12,027	7,000	1,331	1	85,266
18	1,367	1,865	8,923	9,819	18,192	24,805	11,108	6,527	1,331	1	83,938
19	1,367	1,870	9,355	9,916	18,009	23,931	10,957	6,359	1,331	1	83,026
20	1,376	1,870	9,234	10,125	18,518	23,145	11,040	6,058	1,331	16	82,713
21	1,377	1,870	9,266	10,821	21,105	22,797	11,085	5,896	1,450	1	85,658
22	1,378	1,870	9,212	10,920	21,567H	22,599	10,966	5,873	1,449	1	85,835
25	1,378	1,870	9,213	10,883	20,849	23,169	11,052	5,642	1,330L	1	85,387
26	1,378	1,857	9,256	10,923	20,902	23,222	10,345	5,810	1,330	1	85,024
27	1,379H	1,945	9,632	11,473H	20,701	23,229	10,167	5,735	1,330	1	85,592
28	1,379	1,946H	10,133	10,791	19,973	23,003	10,241	5,436	1,330	1	84,233
29	1,379	1,938	10,162H	11,155	20,173	23,982	9,968L	4,887L	1,330	1	84,965

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 58.00

Mar	Open	High	Low	Close
1	0-12	0-12	0-10	0-10
4				0-11N
5	0-11	0-11	0-10	0-10
6	0-10	0-11	0-10	0-11
7	0-12	0-13H	0-12	0-12
8	0-08	0-08	0-07	0-07
11				0-07N
12				0-07N
13	0-09	0-09	0-08	0-09
14	0-10	0-10	0-08	0-08
15	0-07	0-08	0-07	0-08
18	0-10	0-10	0-10	0-10
19				0-09N
20	0-08	0-08	0-08	0-08
21	0-06	0-06	0-06	0-06
22	0-08	0-08	0-08	0-08
25	0-07	0-07	0-06	0-06
26	0-05	0-06	0-05	0-05
27				0-05N
28				0-05N
29	0-05	0-05	0-04L	0-04

85Sep Strike 60.00

Mar	Open	High	Low	Close
1	0-18	0-18	0-16	0-17
4	0-18	0-23	0-16	0-22
5	0-20	0-20	0-19	0-19
6	0-16	0-22	0-16	0-21
7	0-25	0-25H	0-22	0-22
8	0-17	0-18	0-15	0-15
11	0-15	0-15	0-14	0-14
12	0-16	0-16	0-15	0-15
13	0-18	0-18	0-15	0-17
14	0-18	0-18	0-15	0-15
15	0-14	0-17	0-14	0-16
18	0-17	0-20	0-17	0-19
19	0-21	0-21	0-18	0-18
20	0-16	0-17	0-15	0-15
21	0-14	0-16	0-13	0-13
22	0-16	0-16	0-14	0-14
25	0-17	0-17	0-13	0-13
26	0-12	0-13	0-10	0-10
27	0-11	0-11	0-11	0-11
28	0-10	0-12	0-10	0-10
29	0-10	0-10	0-08L	0-08

85Sep Strike 62.00

Mar	Open		High	Low	Close	
1	0-40	0-41	0-41	0-34	0-34	
4	0-34		0-42	0-34	0-42	
5	0-40		0-41	0-37	0-37	0-39
6	0-36		0-42	0-34	0-42	
7	0-45		0-47H	0-44	0-44	
8	0-34		0-36	0-31	0-31	
11	0-30		0-31	0-28	0-29	
12	0-31		0-31	0-30	0-30	
13	0-32		0-34	0-31	0-34	
14	0-35		0-35	0-32	0-32	
15	0-33		0-34	0-33	0-34	
18	0-35		0-39	0-35	0-39	
19	0-38		0-39	0-37	0-37	
20	0-33		0-35	0-32	0-33	
21	0-31		0-32	0-25	0-28	
22	0-31		0-32	0-29	0-30	
25	0-30		0-30	0-28	0-28	
26	0-25		0-26	0-22	0-22	
27	0-26		0-26	0-23	0-25	
28	0-25		0-25	0-21	0-23	
29	0-21		0-22	0-17L	0-18	0-17

85Sep Strike 64.00

Mar	Open	High	Low	Close	
1	1-10	1-10	0-62	0-62	
4	0-60	1-10	0-60	1-09	
5	1-07	1-08	1-02	1-02	
6	1-00	1-11	0-59	1-09	
7	1-16	1-20H	1-11	1-11	
8	0-62	0-62	0-54	0-54	
11	0-53	0-57	0-50	0-51	
12	0-57	0-57	0-51	0-51	
13	0-57	0-62	0-55	0-60	
14	0-63	1-02	0-58	0-60	
15	0-57	0-63	0-55	0-62	
18	1-00	1-08	1-00	1-06	
19	1-07	1-08	1-01	1-01	
20	0-59	0-60	0-58	0-58	
21	0-58	0-58	0-51	0-51	
22	0-55	0-58	0-55	0-56	
25	0-50	0-52	0-50	0-50	
26	0-48	0-49	0-41	0-41	0-42
27	0-48	0-49	0-44	0-46	
28	0-48	0-48	0-43	0-44	
29	0-42	0-42	0-32L	0-32	

85Sep Strike 66.00

Mar	Open		High	Low	Close	
1	1-50		1-57	1-37	1-43	1-41
4	1-42		1-62	1-34	1-62	
5	1-52		1-52	1-43	1-44	
6	1-40		1-53	1-36	1-53	
7	2-01		2-01H	1-59	1-59	
8	1-41		1-42	1-26	1-26	
11	1-23		1-27	1-21	1-21	
12	1-31		1-32	1-24	1-24	
13	1-33		1-39	1-32	1-35	
14	1-43		1-45	1-33	1-34	
15	1-27		1-38	1-27	1-38	
18	1-35		1-55	1-35	1-55	
19	1-61		1-61	1-43	1-43	
20	1-36	1-35	1-38	1-32	1-32	
21	1-28		1-33	1-21	1-24	
22	1-28		1-33	1-28	1-31	1-33
25	1-30		1-32	1-23	1-23	
26	1-19		1-22	1-12	1-12	
27	1-17		1-22	1-15	1-18	
28	1-20		1-20	1-08	1-16	
29	1-12		1-12	0-60L	0-62	

85Sep Strike 68.00

Mar	Open	High	Low	Close	
1	2-54	2-54	2-32	2-34	2-36
4	2-38	2-62	2-28	2-62	2-61
5	2-54	2-54	2-40	2-40	
6	2-32	2-56	2-30	2-54	
7	3-05	3-05H	2-57	2-60	2-57
8	2-32	2-32	2-15	2-17	2-15
11	2-11	2-21	2-10	2-10	
12	2-23	2-24	2-12	2-12	2-13
13	2-26	2-37	2-26	2-30	2-34
14	2-42	2-43	2-30	2-30	
15	2-23	2-39	2-18	2-38	2-39
18	2-33	2-57	2-33	2-57	
19	2-57	2-57	2-43	2-43	
20	2-32	2-34	2-27	2-27	
21	2-19	2-30	2-14	2-16	
22	2-28	2-30	2-21	2-28	2-29
25	2-28	2-28	2-13	2-13	
26	2-10	2-12	1-59	1-59	
27	2-13	2-13	2-02	2-09	
28	2-16	2-16	1-62	2-05	
29	1-62	1-63	1-45L	1-45	

85Sep Strike 70.00

Mar	Open	High	Low	Close	
1	3-54	4-00	3-42	3-48	
4	3-50	4-11	3-38	4-11	
5	3-60	4-02	3-52	3-53	
6	3-42	4-04	3-40	4-04	
7	4-25	4-25H	4-12	4-12	
8	3-24	3-24	3-24	3-24	
11	3-10	3-26	3-09	3-17	
12	3-30	3-33	3-23	3-23	
13	3-43	3-44	3-43	3-44	
14	3-52	3-53	3-41	3-41	
15	3-40	3-51	3-40	3-51	
18	2-47	4-10	3-47	4-10	
19	4-06	4-08	3-59	3-59	
20	3-44	3-50	3-35	3-35	3-37
21	3-32	3-42	3-20	3-25	
22	3-38	3-40	3-36	3-38	3-40
25	3-45	3-45	3-23	3-23	
26	3-10	3-11	3-00	3-00	
27	3-24	3-25	3-09	3-18	
28	3-12	3-16	3-01	3-13	
29	3-07	3-07	2-45L	2-46	

85Sep Strike 72.00

Mar	Open	High	Low	Close
1	5-16	5-26	5-07	5-10
4	5-34	5-41	5-30	5-39
5				5-16N
6				5-36N
7	5-43	5-48H	5-40	5-40
8				4-49N
11				4-41N
12	4-56	4-56	4-47	4-47
13				5-07N
14				5-04N
15				5-15N
18				5-43N
19				5-24N
20	5-10	5-10	5-00	5-01
21	5-03	5-03	4-51	4-51
22				5-06N
25				4-49N
26	4-42	4-42	4-18	4-18
27	4-49	4-49	4-35	4-43
28				4-38N
29	4-10	4-16	4-01L	4-01

85Sep Strike 74.00

Mar	Open	High	Low	Close
1				6-50N
4				7-15N
5				6-57N
6				7-15N
7				7-20N
8				6-22N
11				6-14N
12				6-18N
13	6-49	6-49H	6-49L	6-49
14				6-46N
15				6-58N
18				7-23N
19				7-04N
20				6-44N
21				6-27N
22				6-48N
25				6-27N
26				5-56N
27				6-17N
28				6-17N
29				5-35N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 76.00

Mar	Open	High	Low	Close
1				8-36N
4				9-08N
5				8-44N
6				9-03N
7				9-08N
8				8-07N
11				7-63N
12				8-04N
13				8-38N
14				8-34N
15				8-47N
18				9-23N
19				8-58N
20				8-32N
21				8-14N
22				8-37N
25				8-16N
26				7-40N
27				8-08N
28				8-00N
29				7-19N

US BONDS PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85SEP

Mar	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1	2	36	232	56	308	59	131	88			912
4		377	41	109	241	573	496	6			1,842
5	25	205	190	66	251	320	344				1,501
6	1L	329	111	254	807	1,312	1,136H				3,950
7	112	386	61	125	248	827	115	10			1,884
8	3	243	117	88	227	65	5				748L
11		262	110	103	177	782	352				1,786
12		406	33	166	734	265	201	36			1,841
13	124H	204	35	6L	270	870	2L		2L		1,513
14	1	206	52	146	661	54	185				1,305
15	44	713H	21	96	35L	1,293	200				2,402
18	5	36	5L	191	207	602	100				1,146
19		105	77	425	1,064	240	10				1,921
20	15	177	352	81	107	613	377	1L			1,723
21	1	121	934H	109	1,273H	1,026	143	2			3,609
22	6	17	56	74	109	808	431	35	120H		1,656
25	5	106	39	17	47	919	78		120		1,231
26	5	11	850	1,114H	522	78	80	2			2,662
27		2L	196	437	166	28L	535	135			1,497
28	1	65	177	60	386	1,353H	110				2,775
29	5	572	448	232	1,002	908	477	392H			4,036H
TOTAL	356	4,579	4,137	3,975	9,542	12,893	5,510	707	242		41,940

US BONDS PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85SEP

Mar	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1	6L	860L	882L	1,247L	1,451L	1,929L	725L	169	2L	6H	7,277L
4	8	1,107	919	1,249	1,578	2,247	763	169	2	6	8,046
5	31	1,246	1,086	1,268	1,885	2,442	949	169	2	6	9,084
6	32	1,050	1,078	1,358	1,825	3,448	1,819	169	2		10,781
7	142	1,008	1,089	1,395	1,742	3,988	1,880	159L	2		11,405
8	144	1,105	1,047	1,388	1,844	4,037	1,885	159	2		11,611
11	144	1,125	1,033	1,393	1,786	4,653	1,855	159	2		12,150
12	144	1,412	1,039	1,541	2,451	4,747	1,676	159	2		13,171
13	267	1,483	1,039	1,543	2,211	5,526	1,474	159	2		13,704
14	268	1,659	1,039	1,678	2,708	5,529	1,605	159	2		14,647
15	259	2,100	1,044	1,724	2,713	5,827	1,696	159	2		15,523
18	259	2,095	1,047	1,745	2,592	6,358	1,635	159	2		15,892
19	259	2,125	1,041	1,800	2,484	6,508	1,635	159	2		16,043
20	274	2,249	1,260	1,911	2,391	6,649	2,011	160	2		16,907
21	275	2,295	1,610	2,057	2,649	6,980	1,917	162	2		17,945
22	280	2,292	1,618	2,057	2,679	7,100	2,108	162	120H		18,516
25	281	2,343	1,700	2,072	2,722	7,265	2,165	162	2		18,712
26	286	2,347	2,108	2,506	3,016H	7,279	2,220	164	2		19,928
27	286	2,347	2,263	2,694	2,924	7,297	2,555	162	2		20,530
28	287H	2,350H	2,318H	2,745	2,887	8,234	2,666	162	2		21,651
29	287	2,264	2,165	2,907H	2,964	8,475H	2,998H	552H	2		22,614H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 58.00

Mar	Open	High	Low	Close
1	0-20	0-20	0-20	0-20
4	0-25	0-25	0-25	0-25
5	0-25	0-25	0-23	0-23
6	0-25	0-27H	0-26	0-27
7				0-27N
8	0-20	0-22	0-20	0-20
11	0-20	0-20	0-20	0-20
12				0-20N
13	0-21	0-21	0-21	0-21
14	0-20	0-20	0-20	0-20
15				0-21N
18				0-23N
19	0-25	0-25	0-21	0-21
20	0-21	0-21	0-19	0-19
21				0-18N
22	0-19	0-19	0-19	0-19
25				0-17N
26				0-14N
27	0-15	0-16	0-15	0-15
28	0-14	0-15	0-14L	0-15
29				0-13N

85Dec Strike 60.00

Mar	Open	High	Low	Close
1	0-44	0-44	0-35	0-36
4	0-35	0-42	0-35	0-42
5	0-41	0-41	0-39	0-39
6				0-43N
7	0-48	0-49H	0-44	0-44
8	0-40	0-40	0-32	0-32
11				0-32N
12	0-33	0-33	0-32	0-32
13	0-35	0-35	0-35	0-35
14				0-35N
15	0-36	0-36	0-36	0-36
18	0-40	0-41	0-40	0-41
19	0-41	0-41	0-39	0-39
20	0-38	0-38	0-35	0-35
21				0-33N
22	0-35	0-36	0-35	0-36
25	0-36	0-36	0-32	0-32
26				0-27N
27	0-28	0-30	0-27	0-30
28	0-32	0-32	0-26	0-28
29	0-24	0-24	0-23L	0-23

85Dec Strike 62.00

Mar	Open	High	Low	Close
1	1-07 1-10	1-10	0-62	0-62
4	0-60	1-07	0-60	1-07
5	1-04	1-04	1-02	1-03
6	1-01	1-10	1-01	1-10
7	1-10	1-11H	1-10	1-11
8	1-06	1-06	0-55	0-55
11	0-54	0-55	0-54	0-55
12				0-56N
13	0-62	0-62	0-62	0-62
14	0-63	0-63	0-61	0-61
15	0-57	0-63	0-56	0-63
18	0-63	1-08	0-63	1-06
19	1-02	1-06	1-02	1-04
20	0-62	0-62	0-58	0-58
21	0-58	0-58	0-53	0-53
22	0-54	0-58	0-54	0-58
25	0-60	0-60	0-55	0-55
26				0-44N
27				0-48N
28	0-55	0-55	0-49	0-49
29	0-40	0-40	0-40L	0-40

85Dec Strike 64.00

Mar	Open	High	Low	Close
1	1-48	1-48	1-37	1-37
4				1-46N
5	1-44	1-44	1-40	1-40
6	1-38	1-49	1-38	1-49
7	1-52 1-54	1-61H	1-52	1-52
8	1-38	1-38	1-27	1-27
11	1-24	1-24	1-24	1-24
12	1-27	1-27	1-25	1-25
13				1-35N
14	1-38	1-38	1-34	1-34
15	1-27	1-38	1-27	1-38
18				1-47N
19	1-46	1-46	1-43	1-43
20	1-31	1-31	1-30	1-30
21	1-30	1-33	1-24	1-24
22	1-30	1-33	1-28	1-33
25				1-23N
26	1-19	1-19	1-08	1-08
27	1-22	1-22	1-16	1-18
28	1-17	1-18	1-15	1-15
29	1-15	1-18	1-06L	1-06

85Dec Strike 66.00

Mar	Open	High	Low	Close
1				2-22N
4				2-35N
5				2-27N
6	2-35 2-36	2-39	2-35	2-38
7	2-47	2-47H	2-42	2-42
8	2-12	2-13	2-06	2-06
11	2-04	2-09	2-01	2-01
12				2-04N
13				2-20N
14	2-25	2-25	2-18	2-18
15	2-22	2-23	2-22	2-23
18	2-30	2-38	2-30	2-38
19				2-29N
20				2-16N
21	2-07	2-07	2-07	2-07
22				2-18N
25	2-18	2-18	2-07	2-07
26				1-55N
27	2-04	2-04	2-01	2-01
28				2-00N
29	1-54	1-54	1-46L	1-46

85Dec Strike 68.00

Mar	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27	3-03	3-03H	3-01	3-01
28				2-57N
29	2-37	2-37	2-37L	2-37

US BONDS PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85DEC

Mar	58.00	60.00	62.00	64.00	66.00	68.00	TOTAL
1		26	50	10			86
4	4	44	5	2			55
5	27H	7	10	23			67
6	2	3	2L	1L	61		69
7	1L	33	6	182	24		246
8	4	6	7	106	65H		188
11	1		12	42	46		101
12		1L	10	20	3		34
13	6	1	3		1L		11L
14	5		20	10	11		46
15	2	1	311H	101	20		435
18		15	12	200	5		232
19	15	3	103	12			133
20	6	21	308	138			473
21			100	416	1		517
22	3	5	77	86			171
25		4	29		1		34
26				25	10		35
27	5	19	5	125	40	1L	195
28	27	32	4	63			126
29		50H	5	552H	1	20H	628H
TOTAL	108	271	1,079	2,114	289	21	3,882

US BONDS PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85DEC

Mar	58.00	60.00	62.00	64.00	66.00	68.00	TOTAL
1	5L	115L	485L	597	51L		1,253L
4	9	149	488	599	51		1,296
5	35	154	486	621	51		1,347
6	36	154	486	622	111		1,409
7	36	172	491	559	91		1,349
8	37	168	491	515	136		1,347
11	38	168	491	513	178		1,388
12	38	169	491	509	178		1,385
13	43	168	488	508L	178		1,385
14	43	168	508	508	178		1,405
15	45	168	771	547	197		1,728
18	45	183	775	561	202		1,766
19	60	185	875	552	202		1,874
20	65	184	1,174	687	202		2,312
21	65	184	1,274H	1,045	202		2,770
22	68	182	1,252	1,064	202		2,768
25	68	178	1,250	1,064	203		2,763
26	68	178	1,250	1,061	206H		2,763
27	73	189	1,250	1,170H	176	1L	2,859H
28	100H	199	1,251	1,108	176	1	2,835
29	100	242H	1,256	829	175	20H	2,622

H = high L = low A = asked B = bid N = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 58.00

Apr	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
4				0-01N
5	HOLIDAY			
8				0-01N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
19				0-01N
22	0-01	0-01H	0-01L	0-01
23				0-01N
24				0-01N
25				0-01N
26				0-01N
29				0-01N
30				0-01N

85Jun Strike 60.00

Apr	Open	High	Low	Close
1	0-01	0-01H	0-01L	0-01
2				0-01N
3				0-01N
4	0-01	0-01	0-01	0-01
5	HOLIDAY			
8				0-01N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
19				0-01N
22				0-01N
23				0-01N
24				0-01N
25				0-01N
26				0-01N
29				0-01N
30				0-01N

85Jun Strike 62.00

Apr	Open	High	Low	Close
1	0-02	0-02H	0-01L	0-02
2	0-02	0-02	0-01	0-01
3	0-01	0-01	0-01	0-01
4	0-02	0-02	0-01	0-01
5	HOLIDAY			
8	0-01	0-01	0-01	0-01
9	0-01	0-01	0-01	0-01
10	0-01	0-01	0-01	0-01
11	0-01	0-01	0-01	0-01
12	0-01	0-01	0-01	0-01
15	0-01	0-01	0-01	0-01
16	0-01	0-01	0-01	0-01
17	0-01	0-01	0-01	0-01
18				0-01N
19				0-01N
22				0-01N
23				0-01N
24				0-01N
25				0-01N
26				0-01N
29				0-01N
30	0-01	0-01	0-01	0-01

85Jun Strike 64.00

Apr	Open		High	Low	Close	
1	0-05		0-06H	0-04	0-05	
2	0-05		0-06	0-04	0-05	
3	0-05		0-05	0-04	0-04	0-05
4	0-04		0-06	0-04	0-04	0-05
5	HOLIDAY					
8	0-04		0-05	0-03	0-05	
9	0-05		0-05	0-02	0-02	
10	0-02		0-03	0-01L	0-01	0-02
11	0-01		0-02	0-01	0-01	0-02
12	0-01		0-02	0-01	0-01	0-02
15	0-01		0-02	0-01	0-01	
16	0-01		0-02	0-01	0-01	
17	0-01		0-01	0-01	0-01	
18	0-01		0-01	0-01	0-01	
19	0-01		0-01	0-01	0-01	
22					0-01N	
23	0-01		0-01	0-01	0-01	
24	0-01		0-01	0-01	0-01	
25					0-01N	
26	0-01		0-01	0-01	0-01	
29					0-01N	
30					0-01N	

85Jun Strike 66.00

Apr	Open		High	Low	Close	
1	0-14		0-15	0-11	0-13	0-12
2	0-13		0-14	0-11	0-12	0-13
3	0-11		0-13	0-11	0-13	0-12
4	0-13	0-12	0-16H	0-12	0-14	0-13
5	HOLIDAY					
8	0-12		0-14	0-09	0-13	0-14
9	0-13	0-14	0-15	0-08	0-08	
10	0-06		0-07	0-04	0-05	
11	0-04		0-04	0-02	0-03	
12	0-02		0-03	0-02	0-03	
15	0-03		0-04	0-02	0-02	
16	0-02		0-03	0-01L	0-01	
17	0-02		0-02	0-01	0-01	
18	0-01	0-02	0-02	0-01	0-01	
19	0-01		0-02	0-01	0-01	
22	0-01		0-02	0-01	0-01	
23	0-01		0-02	0-01	0-01	
24	0-01		0-01	0-01	0-01	
25	0-01		0-02	0-01	0-02	
26	0-02		0-02	0-01	0-01	
29	0-01		0-02	0-01	0-01	
30	0-01		0-02	0-01	0-01	

85Jun Strike 68.00

Apr	Open		High	Low	Close	
1	0-35		0-37	0-30	0-34	
2	0-38	0-37	0-40	0-33	0-37	0-38
3	0-34		0-38	0-34	0-37	0-36
4	0-37	0-36	0-48H	0-36	0-41	0-42
5	HOLIDAY					
8	0-40	0-39	0-43	0-26	0-42	
9	0-42	0-45	0-45	0-26	0-29	0-27
10	0-22	0-20	0-22	0-16	0-19	0-18
11	0-11	0-12	0-13	0-09	0-12	0-11
12	0-11	0-10	0-12	0-10	0-10	0-11
15	0-10		0-12	0-08	0-09	0-08
16	0-07	0-08	0-08	0-04	0-04	0-05
17	0-07		0-08	0-04	0-06	
18	0-04		0-04	0-02L	0-03	0-04
19	0-04		0-05	0-03	0-05	0-04
22	0-04		0-04	0-03	0-03	
23	0-04		0-05	0-03	0-05	0-04
24	0-05		0-05	0-03	0-04	
25	0-05		0-07	0-04	0-06	
26	0-07	0-08	0-08	0-04	0-04	0-05
29	0-07		0-07	0-05	0-06	
30	0-06		0-06	0-04	0-06	0-05

85Jun Strike 70.00

Apr	Open		High	Low	Close	
1	1-24		1-28	1-15	1-24	
2	1-29		1-34	1-24	1-30	
3	1-24		1-34	1-24	1-30	
4	1-31		1-52H	1-30	1-39	1-41
5	HOLIDAY					
8	1-39	1-42	1-44	1-16	1-44	
9	1-46		1-49	1-14	1-15	1-14
10	1-04	0-63	1-06	0-50	0-56	0-57
11	0-44		0-44	0-31	0-38	
12	0-34	0-30	0-39	0-30	0-37	
15	0-32	0-31	0-41	0-29	0-32	0-31
16	0-28	0-26	0-28	0-19	0-20	0-19
17	0-22	0-23	0-29	0-17	0-24	0-23
18	0-14		0-15	0-09L	0-14	
19	0-12		0-16	0-10	0-13	0-14
22	0-12		0-15	0-10	0-11	
23	0-12	0-13	0-21	0-11	0-20	
24	0-18	0-19	0-22	0-17	0-20	
25	0-23		0-31	0-23	0-28	0-29
26	0-32		0-35	0-22	0-22	0-23
29	0-32		0-36	0-29	0-34	0-36
30	0-29		0-31	0-22	0-26	0-27

85Jun Strike 72.00

Apr	Open		High	Low	Close	
1	2-47		2-53	2-37	2-50	
2	2-55		3-00	2-52	2-59	
3	2-55		2-63	2-55	2-60	
4	3-04		3-24H	3-04	3-12	3-10
5	HOLIDAY					
8	2-54		3-15	2-45	3-15	
9	3-16		3-20	2-44	2-44	
10	2-20	2-22	2-29	2-04	2-11	
11	1-53	1-50	1-53	1-28	1-39	
12	1-26	1-29	1-45	1-26	1-41	
15	1-37		1-46	1-26	1-32	
16	1-19		1-22	1-00	1-00	1-04
17	1-08		1-23	0-61	1-10	
18	0-51		0-51	0-36L	0-49	
19	0-47		0-58	0-40	0-51	0-52
22	0-42		0-54	0-40	0-42	
23	0-52		1-10	0-48	1-06	
24	1-03	1-04	1-17	1-02	1-11	
25	1-23	1-24	1-40	1-23	1-32	
26	1-42		1-46	1-22	1-22	
29	1-50		1-54	1-37	1-54	1-53
30	1-40		1-45	1-22	1-33	1-31

85Jun Strike 74.00

Apr	Open	High	Low	Close
1	4-21	4-36	4-21	4-34
2	4-38	4-44	4-38	4-44
3	4-46	4-46H	4-46	4-46
4				5-00N
5	HOLIDAY			
8				5-08N
9				4-32N
10				3-58N
11	3-25	3-25	3-06	3-17
12	3-18	3-21	3-18	3-20
15				3-04N
16	2-39	2-39	2-32	2-32
17	2-36	2-56	2-30	2-47
18	2-01	2-04	1-55L	2-03
19	2-15	2-24	1-55	2-11
22	2-00	2-17	1-62	1-62
23	2-08	2-50	2-08	2-47
24	2-48	2-58	2-42	2-53
25	3-13	3-28	3-06	3-15
26				3-03N
29	3-36	3-40	3-31	3-40
30	3-10	3-30	3-05	3-17

H = high L = low A = asked B = bid N = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 76.00

Apr	Open	High	Low	Close
1				6-32N
2				6-44N
3				6-44N
4				7-00N
5	HOLIDAY			
8				7-08N
9				6-32N
10				5-56N
11				5-13N
12				5-16N
15				5-02N
16				4-22N
17				4-40N
18				3-52N
19				4-02N
22				3-52N
23				4-40N
24	4-37	4-50H	4-37L	4-48
25				5-14N
26				5-02N
29				5-40N
30				5-16N

US BONDS PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85JUN

Apr	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1		28H	2,271H	3,866H	2,274	3,314	3,182	481	105		15,521
2			26	591	1,622	2,714	2,007	189			7,149
3			2L	563	1,237	4,238	1,964	211	100		8,315
4		20	67	1,023	3,438	3,866	1,382L	427			10,223
5	HOLIDAY										
8			106	901	2,624	4,522	2,655	153L			10,961
9		5L	332	1,089	3,237	5,710	1,485	557			12,415
10			573	1,270	3,516H	7,651H	6,180	1,949	204		21,343H
11			61	393	2,189	5,815	7,009	1,358	1,010		17,835
12			7	160	715	2,008	2,223	474	5		5,592L
15			403	347	934	2,379	3,542	718			8,323
16			1,628	1,308	1,221	2,310	4,905	1,618	4		12,994
17			39	778	974	2,735	7,711	1,123	3L		13,363
18				4	1,106	2,883	10,553H	3,552	2,900H		20,998
19				20	211	1,977	4,132	4,439	2,218		12,997
22	100L			7	953	1,092	2,742	1,685	285		6,864
23	150H			3	254	1,090	2,065	3,631	1,825		9,018
24					256	1,644	5,954	1,846	369	1H	10,070
25					452	3,192	6,022	4,912H	2,261		16,839
26				21	158L	1,309	6,027	2,403	15		9,933
29				2L	266	2,865	6,620	3,493	221		13,467
30			39		701	899L	3,674	1,993	210		7,516
TOTAL	250	53	5,554	12,346	28,338	64,213	92,034	37,212	11,735	1	251,736

US BONDS PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85JUN

Apr	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1	1,379H	1,934L	9,834	13,380	20,238H	24,306	10,141	4,875	1,408	1L	87,496
2	1,379	1,934	9,850	13,617H	20,012	23,850	9,809	4,811	1,408	1	86,671
3	1,379	1,934	9,852	13,369	19,597	24,889	9,545L	4,899	1,308L	1	86,773
4	1,379	1,943	9,857H	13,275	19,545	25,725	10,342	4,713	1,308	1	88,088
5	HOLIDAY										
8	1,379	1,943	9,851	12,784	19,491	25,424	9,929	4,453	1,308	1	86,563
9	1,379	1,948H	9,599	12,955	19,310	25,721	9,717	4,297L	1,308	1	86,235L
10	1,379	1,948	9,602	12,918	19,298	26,778	9,868	4,788	1,470	1	88,050
11	1,379	1,948	9,606	12,807	19,616	25,869	11,205	4,832	2,480	1	89,743
12	1,379	1,948	9,601	12,694	19,523	25,748	11,529	4,928	2,480	1	89,831
15	1,379	1,948	9,201	12,676	19,196	25,650	11,288	4,934	2,480	1	88,753
16	1,379	1,948	7,662	11,597	18,874	26,141	11,883	5,583	2,483	1	87,551
17	1,379	1,948	7,653L	11,277	18,734	27,407H	14,712	5,455	2,483	1	91,049
18	1,379	1,948	7,653	11,277	18,273	26,135	16,231	7,452	5,166	1	95,515
19	1,379	1,948	7,653	11,264	18,051	24,800	15,655	7,263	7,070H	1	95,084
22	1,379	1,948	7,653	11,252	17,982	24,381	17,013	7,410	6,966	1	95,985H
23	1,379	1,948	7,653	11,244	17,849	24,052	17,086	7,642	5,511	1	94,365
24	1,379	1,948	7,653	11,237	17,640	23,038	18,119	7,821	5,587	2H	94,424
25	1,379	1,948	7,653	11,237	17,594L	21,616	17,373	10,924H	3,615	2	93,341
26	1,379	1,948	7,653	11,230	17,665	21,142	18,005	10,577	3,615	2	93,216
29	1,379	1,948	7,653	11,229L	17,686	20,516	18,254H	9,819	3,598	2	92,084
30	1,379	1,948	7,653	11,229	17,611	20,471L	17,702	8,078	3,508	2	89,581

H = high L = low A = asked B = bid N = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 58.00

Apr	Open		High	Low	Close	
1	0-04		0-04H	0-04	0-04	
2	0-04		0-04	0-04	0-04	
3	0-04		0-04	0-04	0-04	
4	0-04		0-04	0-04	0-04	
5	HOLIDAY					
8	0-03		0-04	0-03	0-04	
9	0-04		0-04	0-03	0-03	
10					0-02N	
11	0-01		0-01	0-01L	0-01	
12					0-01N	
15					0-01N	
16					0-01N	
17	0-02		0-02	0-02	0-02	
18					0-01N	
19					0-01N	
22					0-01N	
23					0-01N	
24					0-01N	
25					0-01N	
26					0-01N	
29	0-01		0-02	0-01	0-02	
30	0-02		0-02	0-01	0-01	

85Sep Strike 60.00

Apr	Open		High	Low	Close	
1	0-08		0-09H	0-07	0-08	
2	0-09		0-09	0-08	0-08	
3	0-09		0-09	0-06	0-07	0-06
4	0-07		0-08	0-07	0-07	
5	HOLIDAY					
8	0-07		0-08	0-06	0-07	
9	0-07	0-08	0-08	0-05	0-05	
10	0-05		0-05	0-04	0-04	
11	0-04		0-04	0-03	0-03	
12	0-03		0-03	0-03	0-03	
15	0-03		0-03	0-03	0-03	
16	0-03		0-03	0-02L	0-02	
17	0-03		0-04	0-03	0-03	
18	0-03		0-03	0-02	0-02	
19	0-03		0-03	0-02	0-02	
22					0-02N	
23	0-03		0-03	0-02	0-02	
24	0-02		0-02	0-02	0-02	
25	0-03		0-04	0-03	0-03	
26	0-02		0-02	0-02	0-02	
29	0-03		0-03	0-03	0-03	
30	0-02		0-02	0-02	0-02	

85Sep Strike 62.00

Apr	Open		High	Low	Close	
1	0-18		0-19H	0-16	0-18	
2	0-18		0-19	0-17	0-18	
3	0-18		0-18	0-16	0-16	
4	0-17		0-19	0-17	0-18	
5	HOLIDAY					
8	0-17		0-18	0-15	0-18	
9	0-19		0-19	0-14	0-14	
10	0-13	0-14	0-14	0-11	0-12	
11	0-10		0-11	0-08	0-10	0-09
12	0-09		0-09	0-08	0-08	
15	0-08		0-08	0-07	0-07	
16	0-06		0-06	0-05	0-05	
17	0-06		0-06	0-05	0-06	
18	0-05		0-05	0-04L	0-05	
19	0-04		0-06	0-04	0-05	
22	0-04		0-05	0-04	0-05	
23	0-05		0-06	0-05	0-06	
24	0-07		0-07	0-06	0-06	
25	0-06		0-08	0-06	0-07	
26	0-06		0-07	0-05	0-05	
29	0-06		0-07	0-05	0-07	
30	0-07		0-07	0-06	0-07	

85Sep Strike 64.00

Apr	Open		High	Low	Close	
1	0-34		0-35	0-32	0-33	
2	0-35		0-36	0-33	0-35	
3	0-34		0-37	0-33	0-33	
4	0-35		0-40H	0-35	0-37	
5	HOLIDAY					
8	0-33		0-37	0-32	0-37	
9	0-37		0-37	0-28	0-28	
10	0-26		0-28	0-21	0-22	
11	0-21		0-21	0-16	0-17	
12	0-17		0-19	0-17	0-18	
15	0-18		0-19	0-16	0-17	
16	0-16		0-16	0-13	0-13	
17	0-14		0-15	0-12	0-14	
18	0-10		0-10	0-07L	0-09	
19	0-10		0-11	0-09	0-10	0-09
22	0-09	0-10	0-11	0-09	0-10	
23	0-10		0-13	0-10	0-13	
24	0-13		0-14	0-13	0-13	
25	0-16		0-17	0-15	0-16	
26	0-17		0-17	0-13	0-13	
29	0-16		0-16	0-14	0-16	
30	0-16		0-16	0-14	0-15	

85Sep Strike 66.00

Apr	Open		High	Low	Close	
1	0-62		1-03	0-61	0-63	
2	1-01		1-02	0-62	1-01	
3	1-00		1-04	1-00	1-00	
4	1-00		1-11H	1-00	1-05	
5	HOLIDAY					
8	0-63		1-07	0-59	1-06	
9	1-08		1-10	0-57	0-58	
10	0-50		0-50	0-43	0-46	0-45
11	0-38		0-39	0-34	0-37	
12	0-34		0-38	0-34	0-38	
15	0-35		0-40	0-34	0-34	
16	0-31	0-32	0-32	0-25	0-25	
17	0-27		0-29	0-25	0-28	0-29
18	0-24		0-24	0-19L	0-21	
19	0-24		0-24	0-19	0-23	
22	0-21		0-23	0-21	0-22	
23	0-22		0-28	0-21	0-27	
24	0-27		0-29	0-27	0-29	
25	0-32		0-35	0-32	0-33	
26	0-35		0-36	0-28	0-28	
29	0-34		0-36	0-31	0-36	
30	0-34		0-34	0-30	0-32	

85Sep Strike 68.00

Apr	Open		High	Low	Close	
1	1-48		1-52	1-40	1-42	1-45
2	1-50		1-53	1-45	1-47	1-48
3	1-45		1-52	1-45	1-49	
4	1-52		2-01H	1-51	1-56	1-55
5	HOLIDAY					
8	1-49		2-00	1-40	2-00	
9	1-62		2-00	1-36	1-36	
10	1-31		1-31	1-13	1-18	
11	1-09		1-09	0-61	1-05	1-04
12	1-00		1-06	0-63	1-04	1-06
15	1-01		1-08	1-00	1-02	
16	0-58		0-60	0-51	0-51	
17	0-55		0-59	0-48	0-55	
18	0-42		0-45	0-39L	0-44	
19	0-46		0-48	0-39	0-46	
22	0-43		0-48	0-42	0-45	0-44
23	0-46	0-47	0-57	0-45	0-57	
24	0-54		0-61	0-54	0-60	0-59
25	1-00		1-06	0-63	0-63	1-00
26	1-07		1-08	0-58	0-60	0-59
29	1-06	1-09	1-09	1-00	1-09	
30	1-05		1-06	0-61	1-00	

85Sep Strike 70.00

Apr	Open		High	Low	Close	
1	2-48		2-49	2-40	2-48	
2	2-51		2-57	2-48	2-54	
3	2-50	2-52	2-58	2-50	2-55	
4	3-05		3-10H	3-00	3-00	
5	HOLIDAY					
8	2-49		3-06	2-46	3-06	
9	3-10		3-10	2-38	2-38	
10	2-23		2-29	2-13	2-18	2-17
11	2-02	2-00	2-02	1-49	1-58	
12	1-51		1-61	1-51	1-61	
15	1-58		2-02	1-50	1-51	
16	1-48		1-48	1-30	1-30	
17	1-37		1-48	1-28	1-38	
18	1-18		1-24	1-10	1-20	1-17
19	1-20		1-27	1-08L	1-21	
22	1-17		1-25	1-15	1-18	
23	1-23		1-39	1-20	1-38	
24	1-34		1-45	1-34	1-44	1-42
25	1-51		1-59	1-50	1-52	
26	1-60		2-00	1-42	1-45	1-43
29	2-00		2-02	1-53	2-01	
30	1-57		1-61	1-48	1-53	

85Sep Strike 72.00

Apr	Open		High	Low	Close	
1	4-03		4-06	4-03	4-06	
2	4-16		4-16	4-16	4-16	
3	4-17		4-23	4-17	4-17	
4	4-38		4-40H	4-25	4-25	
5	HOLIDAY					
8					4-33N	
9					3-63N	
10	3-43		3-43	3-29	3-35	
11	3-13		3-13	2-60	3-04	
12	3-01		3-10	3-00	3-09	
15	3-12		3-12	2-60	3-00	
16	2-53		2-56	2-31	2-31	
17	2-43		2-53	2-32	2-43	
18	2-01		2-17	2-01	2-14	
19	2-16		2-24	1-63L	2-20	
22	2-14		2-24	2-13	2-13	
23	2-21		2-41	2-21	2-41	
24	2-43		2-48	2-43	2-47	
25	3-04		3-07	3-00	3-02	
26	3-12		3-12	2-55	2-56	
29	3-20		3-21	3-05	3-21	
30	3-07		3-12	2-62	3-03	

85Sep Strike 74.00

Apr	Open		High	Low	Close	
1					5-44N	
2					5-54N	
3					5-58N	
4					6-05N	
5	HOLIDAY					
8					6-16N	
9					5-40N	
10					5-08N	
11					4-36N	
12					4-40N	
15					4-28N	
16					3-56N	
17					4-05N	
18					3-33N	
19	3-34		3-39	3-34	3-37	
22	3-45		3-45	3-31L	3-31	
23	3-42		4-06	3-42	4-03	
24	4-09		4-13	4-06	4-13	
25	4-33		4-38H	4-28	4-32	4-34
26	4-26		4-26	4-20	4-22	
29					4-54N	
30					4-35N	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 76.00

Apr	Open	High	Low	Close
1				7-30**N**
2				7-41**N**
3				7-46**N**
4				7-60**N**
5	**HOLIDAY**			
8				8-08**N**
9				7-30**N**
10				6-58**N**
11				6-16**N**
12				6-18**N**
15				6-08**N**
16				5-35**N**
17				5-46**N**
18				5-06**N**
19				5-10**N**
22				5-04**N**
23				5-43**N**
24				5-58**N**
25				6-14**N**
26				6-03**N**
29				6-43**N**
30				6-20**N**

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Apr	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1		590	108	88	181	1,919	246	1**L**			3,133
2	102	77	304	303	725	505	553	30			2,599
3	20	512	473	151	133	1,709	186	74			3,258
4	125	295	915	743	177	502	105**L**	6			2,868
5	**HOLIDAY**										
8	2	207	279	155	104**L**	802	169				1,718**L**
9	50	211	112	598	1,153	704	461				3,289
10		637**H**	981	927	701	1,401	190	800			5,637
11		348	274	593	563	2,786	2,432	852			7,848
12	20	35	54	196	347	697	670	289			2,308
15		3	6**L**	157	350	1,322	349	282			2,469
16		555	1,362**H**	1,419**H**	1,402	3,054	1,371	422			9,585
17	149**H**	70	309	595	1,431	650	365	234			3,803
18		40	293	774	767	4,378**H**	2,013	3,691**H**			11,956**H**
19		500	271	80**L**	571	453**L**	2,320	1,457	30		5,682
22		31	54	111	471	2,393	1,151	288	20		4,519
23		35	68	286	781	3,676	4,872**H**	196	25		9,939
24		1**L**	9	122	657	1,725	1,523	13	20		4,070
25		190	154	285	1,500**H**	3,232	2,109	286	53**H**		7,809
26		2	53	332	803	2,037	1,429	641	12**L**		5,309
29	1**L**	1	21	427	881	4,026	956	143			6,456
30	1		143	231	475	3,410	833	501			5,594
TOTAL	470	4,340	6,243	8,573	14,173	41,381	24,303	10,206	160		109,849

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Apr	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1	287**L**	2,199**L**	2,166	2,953	2,981**L**	9,734**L**	2,965**L**	551**L**	2**L**		23,838**L**
2	389	2,264	2,276	2,845**L**	3,335	9,959	3,480	581	2		25,131
3	409	2,418	2,489	2,947	3,356	10,519	3,573	613	2		26,326
4	534	2,596	2,948**H**	3,473	3,470	10,876	3,582	619	2		26,100
5	**HOLIDAY**										
8	535	2,738	2,871	3,504	3,520	10,931	3,696	619	2		28,416
9	585	2,890**H**	2,819	3,911	4,141	11,481	4,089	619	2		30,537
10	585	2,389	2,314	3,734	4,500	11,781	4,195	1,274	2		30,774
11	585	2,362	2,484	3,935	4,600	11,461	5,922	1,323	2		32,674
12	585	2,371	2,517	4,036	4,696	11,501	6,036	1,360	2		33,104
15	585	2,374	2,523	4,122	4,745	11,745	6,104	1,401	2		33,601
16	585	2,377	2,080	3,931	5,231	12,623	6,685	1,497	2		35,011
17	655	2,437	2,159	3,772	5,232	12,629	6,912	1,498	2		35,296
18	655	2,469	2,057**L**	4,003	4,989	14,138	7,647	3,338	2		39,298
19	655	2,727	2,189	4,019	5,370	14,278	8,492	3,740	32		41,502
22	655	2,758	2,203	4,101	5,636	15,810	8,716	3,877	50		43,806
23	655	2,777	2,226	4,206	5,963	16,244	10,686	3,946	75		46,778
24	655	2,778	2,196	4,262	6,275	17,435	11,240	3,955	95		48,890
25	655	2,792	2,216	4,464	6,481	18,579	12,595	4,047	84		51,913
26	655	2,663	2,212	4,611**H**	6,875	18,763	12,400	4,007	96**H**		52,282
29	656**H**	2,663	2,208	4,272	7,040	20,480	12,589	4,036	96		54,040
30	655	2,663	2,170	4,308	7,210**H**	20,839**H**	12,656**H**	4,153**H**	96		54,750**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Dec Strike 58.00				85Dec Strike 60.00				85Dec Strike 62.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-13**N**	0-23	0-23	0-22	0-23				0-40**N**
2	0-13	0-13**H**	0-13	0-13				0-24**N**	0-40	0-40	0-40	0-40
3				0-13**N**	0-23	0-23	0-23	0-23	0-40	0-40	0-39	0-39
4	0-13	0-13	0-13	0-13	0-22	0-25**H**	0-22	0-25	0-40	0-43	0-40	0-43
5	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
8	0-12	0-13	0-12	0-13	0-22	0-24	0-22	0-24	0-41	0-44**H**	0-37	0-44
9	0-13	0-13	0-10	0-10	0-25	0-25	0-19	0-19	0-43	0-44	0-34	0-36
10				0-09**N**	0-18	0-18	0-16	0-17	0-34 0-35	0-35	0-32	0-32
11	0-08	0-09	0-08	0-09	0-15	0-15	0-14	0-15	0-29	0-29	0-25	0-26
12	0-08	0-08	0-08	0-08	0-15	0-15	0-15	0-15	0-26	0-27	0-25	0-26
15	0-09	0-09	0-07	0-07	0-15	0-15	0-15	0-15	0-27	0-28	0-26	0-26
16	0-07	0-07	0-05	0-05	0-14	0-14	0-12	0-13	0-25	0-25	0-21	0-21
17	0-06	0-06	0-05	0-06	0-10	0-13	0-10**L**	0-13	0-21	0-24	0-21	0-24
18				0-04**N**	0-10	0-10	0-10	0-10	0-18	0-20	0-18**L**	0-20
19	0-05	0-05	0-04**L**	0-04	0-10	0-12	0-10	0-11	0-19	0-24	0-19	0-19
22				0-04**N**	0-11	0-11	0-11	0-11				0-18**N**
23	0-06	0-06	0-05	0-05	0-10	0-11	0-10	0-11		0-22		0-23**N**
24	0-04	0-06	0-04	0-05	0-11	0-12	0-10	0-11	0-25	0-25	0-22	0-24
25				0-05**N**	0-12	0-12	0-12	0-12	0-25	0-25	0-25	0-25
26	0-05	0-05	0-04	0-04	0-12	0-12	0-10	0-10	0-24	0-25	0-22	0-22
29	0-06	0-06	0-05	0-05	0-13	0-13	0-10	0-11	0-24	0-24	0-22	0-23
30	0-04	0-04	0-04	0-04	0-10	0-10	0-10	0-10	0-21	0-22	0-21	0-22

	85Dec Strike 64.00				85Dec Strike 66.00				85Dec Strike 68.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	1-06	1-07	1-04	1-06	1-48	1-48	1-48	1-48	2-44	2-44	2-34	2-38
2	1-07	1-07	1-07	1-07	1-44	1-45	1-44	1-45	2-38	2-41	2-38	2-41
3	1-10	1-10	1-03	1-03	1-44	1-51	1-44	1-45				2-41**N**
4	1-11	1-11**H**	1-09	1-09	1-54	1-57**H**	1-54	1-54				2-50**N**
5	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
8	1-03	1-08	1-00	1-08	1-43	1-53	1-43	1-53	2-37	2-52**H**	2-37	2-52
9	1-10	1-10	0-63	0-63	1-57	1-57	1-36	1-36 1-39				2-33**N**
10	0-61	0-61	0-50	0-53	1-24	1-26	1-20	1-26	2-12	2-12	2-12	2-12
11	0-50	0-50	0-45	0-45	1-20	1-20	1-12	1-13	1-58	1-59	1-50	1-57
12	0-45	0-45	0-45	0-45	1-11	1-12	1-11	1-12	1-50	1-57	1-50	1-56
15				0-42**N**	1-09	1-14	1-08	1-08	1-56	1-57	1-50	1-50
16	0-41	0-41	0-34	0-34	1-00	1-00	0-62	0-62	1-44	1-48	1-33	1-33
17	0-34	0-38	0-34	0-38	0-63	1-02	0-62	1-02	1-40	1-48	1-39	1-43
18	0-31	0-35	0-31**L**	0-34	0-60	0-60	0-50**L**	0-55	1-20	1-26	1-20**L**	1-24
19	0-35	0-37	0-34	0-35	0-58	0-58	0-58	0-58				1-22**N**
22	0-35 0-34	0-36	0-33	0-33	0-56	0-56	0-54	0-54	1-23	1-23	1-23	1-23
23	0-32	0-38	0-32	0-36	1-00	1-00	0-63	1-00		1-30		1-38**N**
24	0-38	0-41	0-37	0-40	1-00	1-04	1-00	1-04	1-36	1-47	1-36	1-45
25	0-43	0-44	0-41	0-43	1-15	1-15	1-09	1-09	1-52	1-52	1-52	1-52
26	0-46	0-46	0-44	0-44	1-14	1-14	1-09	1-09	1-48	1-48	1-45	1-45
29	0-46	0-46	0-42	0-46	1-15	1-15	1-10	1-11	2-00	2-00	1-56	1-62
30	0-41	0-41	0-38	0-41	1-07	1-09	1-06	1-09	1-53	1-60	1-52	1-57

	85Dec Strike 70.00				85Dec Strike 72.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								
2								
3								
4								
5	**HOLIDAY**				**HOLIDAY**			
8								
9								
10								
11	2-53	2-57	2-53	2-57	3-58	4-04	3-58	4-04
12				2-56**N**	4-00	4-05	4-00	4-05
15	2-56	2-56	2-48	2-48	4-10	4-10**H**	3-62	3-62
16	2-43	2-43	2-28	2-28				3-37**N**
17				2-38**N**				3-51**N**
18	2-15	2-15	2-09**L**	2-12	3-14	3-16	3-14	3-16
19				2-12**N**	3-25	3-25	3-21	3-21
22	2-13	2-15	2-09	2-09	3-10	3-10	3-10**L**	3-10
23	2-25	2-33	2-25	2-33				3-45**N**
24	2-33	2-40	2-33	2-40	3-57	3-57	3-52	3-52
25				2-52**N**	4-10	4-10	4-04	4-04
26	2-57	2-57	2-44	2-44				3-62**N**
29	3-00	3-00**H**	2-55	2-62				4-20**N**
30	2-50	2-57	2-50	2-57	3-60	4-06	3-60	4-06

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Apr	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	TOTAL
1		652		125	3	21			801
2	13	100	1**L**	12	1**L**	13			140
3		5	1,001**H**		31				1,037
4	7	246	36	1**L**	71				361
5	**HOLIDAY**								
8	7	12	156	110	124	4			413
9	16	18	882	310	91				1,317
10	1**L**	1,015**H**	552	41	51	20			1,680
11	16	65	60	15	33	1,049**H**	1**L**	2	1,241
12	115	17	300	101	5	321		15	874
15	10	2**L**	10		41	2**L**	1	10	76**L**
16	146**H**	8	96	427	21	505	160		1,363
17	112	3	156	22	13	535	100		941
18		135	420	396	31	301	276	1**L**	1,560
19	14	8	315	297	50			60**H**	744
22		5		156	21	5	70	40	297
23	1	347		349	256		6		959
24	70	115	33	352	306	609	97	10	1,592
25		30	20	1,320**H**	551**H**	42		10	1,973**H**
26	15	22	104	15	11	4	1,103**H**		1,274
29		425	323	60	52	225	51		1,136
30		68	30	81	5	648			832
TOTAL	543	3,298	4,495	4,190	1,768	4,304	1,865	148	20,611

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Apr	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	TOTAL
1	100**L**	884	1,256	761	175	41			3,217**L**
2	113	984	1,252	749**L**	172	52			3,322
3	113	979	2,092	750	161**L**	52			4,147
4	113	1,221	2,127	750	206	52			4,469
5	**HOLIDAY**								
8	118	1,228**H**	2,214**H**	860	297	52			4,769
9	108	1,213	2,094	1,110	308	52			4,885
10	107	716	1,601	1,151	308	32**L**			3,915
11	115	683	1,616	1,162	286	915	1**L**	1**L**	4,779
12	215	674	1,386	1,062	291	1,215	1	16	4,860
15	222	676	1,386	1,062	306	1,217	2	26	4,897
16	325	667	1,366	1,345	316	1,722	151	26	5,918
17	300	666	1,219	1,316	318	2,227	251	26	6,323
18	300	586	1,119	996	343	2,328	451	26	6,149
19	303	583	834	995	378	2,328	451	66	5,938
22	303	582**L**	834	1,037	379	2,333	441	105**H**	6,014
23	303	582	834	1,040	577	2,333	447	105	6,221
24	334**H**	649	834	1,314	749	2,628	542	95	7,145
25	334	667	854	2,488	1,126	2,628	542	85	8,724
26	334	645	858	2,486	1,126	2,624	988	85	9,146
29	334	914	595	2,536	1,139	2,834	1,013**H**	85	9,450
30	334	924	585**L**	2,607**H**	1,142**H**	3,420**H**	1,013	85	10,110**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 58.00

May	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10	0-01	0-01H	0-01L	0-01
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 60.00

May	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 62.00

May	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 64.00

May	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 66.00

May	Open	High	Low	Close
1	0-01	0-01H	0-01L	0-01
2	0-01	0-01	0-01	0-01
3				0-01N
6	0-01	0-01	0-01	0-01
7	0-01	0-01	0-01	0-01
8	0-01	0-01	0-01	0-01
9				0-01N
10				0-01N
13				0-01N
14	0-01	0-01	0-01	0-01
15	0-01	0-01	0-01	0-01
16				0-01N
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 68.00

May	Open	High	Low	Close
1	0-05	0-05H	0-03	0-03
2	0-04	0-04	0-02	0-03
3	0-02	0-02	0-01L	0-02
6	0-02	0-02	0-01	0-01
7	0-01	0-01	0-01	0-01
8	0-01	0-02	0-01	0-01
9	0-01	0-01	0-01	0-01
10	0-01	0-01	0-01	0-01
13	0-01	0-01	0-01	0-01
14	0-01	0-01	0-01	0-01
15				0-01N
16	0-01	0-01	0-01	0-01
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 70.00

May	Open		High	Low	Close	
1	0-24		0-26H	0-15	0-16	0-17
2	0-19		0-21	0-12	0-12	0-14
3	0-10		0-10	0-05	0-08	
6	0-08	0-07	0-08	0-05	0-05	0-06
7	0-04	0-05	0-05	0-03	0-05	0-04
8	0-05		0-08	0-05	0-07	
9	0-06		0-06	0-03	0-04	0-03
10	0-02		0-02	0-01L	0-01	
13	0-01		0-01	0-01	0-01	
14	0-01		0-01	0-01	0-01	
15	0-01		0-01	0-01	0-01	
16					0-01N	
17						
20						
21						
22						
23						
24						
27	HOLIDAY					
28						
29						
30						
31						

85Jun Strike 72.00

May	Open		High	Low	Close	
1	1-30		1-33H	1-04	1-08	
2	1-07		1-14	0-61	0-61	0-62
3	0-40		0-44	0-30	0-42	0-43
6	0-35	0-38	0-42	0-35	0-37	
7	0-33		0-34	0-19	0-34	0-33
8	0-36	0-41	0-55	0-36	0-54	
9	0-46		0-48	0-27	0-29	0-27
10	0-15	0-16	0-16	0-07	0-07	
13	0-05	0-06	0-08	0-05	0-06	0-07
14	0-06		0-06	0-01L	0-01	0-02
15	0-01		0-02	0-01	0-01	
16	0-01		0-01	0-01	0-01	
17						
20						
21						
22						
23						
24						
27	HOLIDAY					
28						
29						
30						
31						

85Jun Strike 74.00

May	Open		High	Low	Close	
1	3-01		3-01H	2-49	2-52	
2	2-48		2-48	2-35	2-35	
3	2-05		2-13	1-56	2-13	
6	2-10		2-13	2-10	2-12	
7	1-57		2-06	1-35	2-02	
8	2-17		2-37	2-17	2-37	
9	2-11		2-11	2-03	2-03	
10	1-36		1-37	1-12	1-14	
13	1-15		1-20	1-06	1-14	
14	0-56		0-56	0-32	0-35	0-36
15	0-27		0-41	0-16	0-40	
16	0-42		0-42	0-13L	0-13	0-15
17						
20						
21						
22						
23						
24						
27	HOLIDAY					
28						
29						
30						
31						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 76.00

May	Open	High	Low	Close
1				4-52**N**
2				4-34**N**
3	3-52	4-08	3-51**L**	4-08
6	4-10	4-10**H**	4-04	4-04
7				3-61**N**
8				4-37**N**
9				3-60**N**
10				3-05**N**
13				3-10**N**
14				2-20**N**
15				2-30**N**
16				1-55**N**
17				
20				
21				
22				
23				
24				
27	**HOLIDAY**			
28				
29				
30				
31				

US BONDS PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85JUN

May	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1					77	1,123	4,013	2,442	113		7,768
2				1**L**	53	725	3,881	1,075	203		5,938
3			10	1		682	6,859**H**	4,985	343	2**H**	12,882**H**
6		34**H**		40	197	207	3,273	2,439	62		6,252
7			1**L**			1,367**H**	1,760	4,310	373		7,811
8				2	333**H**	391	1,107	2,439	6**L**		4,278
9			36			307	2,096	2,122	30		4,591
10	307**H**	11				70	2,476	4,956	109		7,929
13	1**L**	9**L**	441**H**	76**H**		7**L**	272	5,940**H**	279		7,025
14					6	9	15**L**	1,049	1,613		2,692**L**
15			20		24	9	209	1,619	4,523**H**		6,404
16					5**L**	23	50	356	3,330		3,764
17			25		166	55	34	100**L**	3,081	1**L**	3,462
20											
21											
22											
23											
24											
27	**HOLIDAY**										
28											
29											
30											
31											
TOTAL	308	54	533	120	861	4,975	26,045	33,832	14,065	3	80,796

US BONDS PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85JUN

May	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	TOTAL
1	1,379**L**	1,948**H**	7,653**H**	11,229**H**	17,615	20,609	17,539	8,084	3,407**H**	2	89,465
2	1,379	1,948	7,653	11,228	17,641	20,957	17,853**H**	7,652	3,335	2	89,648
3	1,379	1,948	7,643	11,228	17,616	21,041	17,763	7,995	3,043	2	89,658**H**
6	1,379	1,914	7,643	11,189	17,418	21,020	17,068	8,773	2,993	2	89,399
7	1,379	1,914	7,642	11,188	17,418	21,171**H**	17,437	8,073	3,014	2	89,238
8	1,379	1,914	7,642	11,186	17,686**H**	20,066	17,380	7,651**L**	3,012	1**L**	87,917
9	1,379	1,914	7,606	11,186	17,682	20,116	17,034	7,783	3,012	1	87,713
10	1,437	1,903	7,606	11,142	17,563	19,856	16,155	8,396	3,023	1	87,082
13	1,438**H**	1,894**L**	7,165	11,055	17,563	19,833	16,201	10,734	3,043	1	88,927
14	1,438	1,894	7,165	11,054	17,559	19,823	15,070	10,733	3,372	1	88,169
15	1,437	1,894	7,145	10,878	17,469	19,769	14,915	11,399**H**	2,826**L**	72	87,804
16	1,437	1,894	7,145	10,868**L**	17,464	19,741	14,931	11,022	3,263	143**H**	87,903
17	1,437	1,894	7,120**L**	10,868	17,348**L**	19,669**L**	14,865**L**	10,681	2,860		86,742**L**
20											
21											
22											
23											
24											
27	**HOLIDAY**										
28											
29											
30											
31											

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 58.00

May	Open		High	Low	Close	
1					0-01N	
2					0-01N	
3					0-01N	
6					0-01N	
7					0-01N	
8					0-01N	
9					0-01N	
10					0-01N	
13					0-01N	
14					0-01N	
15					0-01N	
16					0-01N	
17	0-01		0-01H	0-01L	0-01	
20					0-01N	
21					0-01N	
22					0-01N	
23					0-01N	
24					0-01N	
27	HOLIDAY					
28					0-01N	
29					0-01N	
30					0-01N	
31					0-01N	

85Sep Strike 60.00

May	Open		High	Low	Close	
1	0-03		0-03H	0-02	0-02	
2	0-02		0-02	0-02	0-02	
3	0-02		0-02	0-02	0-02	
6					0-02N	
7					0-02N	
8					0-02N	
9					0-02N	
10	0-03		0-03	0-01L	0-01	
13					0-01N	
14					0-01N	
15					0-01N	
16					0-01N	
17	0-01		0-01	0-01	0-01	
20	0-01		0-01	0-01	0-01	
21	0-01		0-01	0-01	0-01	
22	0-01		0-01	0-01	0-01	
23					0-01N	
24					0-01N	
27	HOLIDAY					
28					0-01N	
29					0-01N	
30					0-01N	
31					0-01N	

85Sep Strike 62.00

May	Open		High	Low	Close	
1	0-05		0-06H	0-05	0-06	
2	0-05		0-05	0-05	0-05	
3					0-05N	
6	0-04		0-04	0-04	0-04	
7	0-04		0-04	0-03	0-04	
8	0-05		0-06	0-05	0-06	
9	0-05		0-05	0-04	0-04	
10	0-04		0-04	0-03	0-03	
13	0-03		0-03	0-03	0-03	
14	0-02		0-03	0-02	0-03	
15	0-03		0-03	0-01L	0-03	
16	0-02		0-02	0-02	0-02	
17	0-02		0-02	0-02	0-02	
20	0-01		0-01	0-01	0-01	
21	0-01		0-02	0-01	0-01	
22	0-01		0-01	0-01	0-01	
23	0-02		0-02	0-01	0-01	
24	0-01		0-01	0-01	0-01	
27	HOLIDAY					
28					0-01N	
29					0-01N	
30					0-01N	
31					0-01N	

85Sep Strike 64.00

May	Open		High	Low	Close	
1	0-15		0-15H	0-13	0-14	
2	0-12		0-13	0-11	0-12	0-11
3	0-10		0-11	0-08	0-09	
6	0-10		0-10	0-08	0-08	
7	0-09		0-09	0-07	0-08	
8	0-12		0-13	0-10	0-12	
9	0-12		0-12	0-09	0-09	
10	0-08		0-08	0-06	0-06	
13	0-06		0-06	0-05	0-06	
14	0-05		0-05	0-04	0-05	
15	0-05		0-05	0-03	0-04	
16	0-03		0-04	0-03	0-03	
17	0-04		0-04	0-03	0-04	0-03
20	0-01		0-02	0-01L	0-02	
21	0-02		0-02	0-02	0-02	
22	0-02		0-02	0-02	0-02	
23	0-03		0-03	0-02	0-02	
24	0-02		0-03	0-01	0-01	
27	HOLIDAY					
28	0-01		0-02	0-01	0-02	
29	0-02		0-02	0-01	0-01	
30	0-01		0-01	0-01	0-01	
31	0-01		0-01	0-01	0-01	

85Sep Strike 66.00

May	Open		High	Low	Close	
1	0-32		0-32H	0-28	0-29	
2	0-31		0-31	0-25	0-25	
3	0-22		0-23	0-20	0-22	
6	0-23		0-23	0-20	0-21	
7	0-21		0-23	0-17	0-22	
8	0-24		0-27	0-23	0-27	0-26
9	0-24		0-26	0-21	0-21	
10	0-16		0-17	0-14	0-14	
13	0-13		0-16	0-12	0-14	
14	0-15		0-15	0-10	0-11	0-10
15	0-11		0-11	0-07	0-09	0-10
16	0-10		0-10	0-07	0-07	
17	0-08		0-08	0-07	0-07	
20	0-05		0-05	0-03	0-04	
21	0-05		0-05	0-04	0-04	
22	0-05		0-05	0-04	0-04	
23	0-05		0-05	0-05	0-05	
24	0-04		0-04	0-03	0-04	
27	HOLIDAY					
28	0-03		0-03	0-02	0-02	
29	0-03		0-03	0-02	0-02	
30	0-02		0-03	0-02	0-02	
31	0-02		0-02	0-01L	0-01	

85Sep Strike 68.00

May	Open		High	Low	Close	
1	1-01		1-02H	0-55	0-57	
2	0-59		0-60	0-52	0-52	
3	0-45		0-48	0-40	0-47	
6	0-45	0-46	0-49	0-42	0-43	0-42
7	0-40	0-41	0-46	0-35	0-45	0-44
8	0-46	0-48	0-56	0-46	0-54	
9	0-52		0-54	0-43	0-44	0-43
10	0-34		0-37	0-30	0-31	0-30
13	0-29		0-32	0-27	0-31	
14	0-31		0-31	0-22	0-23	0-24
15	0-22		0-24	0-17	0-21	0-22
16	0-22	0-23	0-23	0-16	0-16	
17	0-18		0-19	0-17	0-18	
20	0-10		0-11	0-08	0-10	
21	0-11		0-11	0-09	0-09	
22	0-09		0-12	0-09	0-11	
23	0-12		0-12	0-10	0-11	0-10
24	0-10		0-10	0-08	0-09	
27	HOLIDAY					
28	0-06		0-07	0-05	0-05	
29	0-06		0-07	0-05	0-05	
30	0-05		0-07	0-04	0-04	
31	0-05		0-05	0-03L	0-03	

85Sep Strike 70.00

May	Open		High	Low	Close	
1	1-53		1-53H	1-39	1-43	1-41
2	1-44	1-46	1-46	1-33	1-35	1-33
3	1-24		1-28	1-16	1-28	1-27
6	1-22	1-21	1-26	1-20	1-21	
7	1-15		1-24	1-08	1-23	1-22
8	1-28		1-40	1-26	1-38	1-39
9	1-31		1-35	1-16	1-16	
10	1-02		1-08	0-59	0-60	0-59
13	0-58		1-01	0-57	0-60	
14	0-60		0-60	0-44	0-45	
15	0-41		0-49	0-36	0-45	
16	0-48		0-48	0-36	0-36	
17	0-38	0-40	0-42	0-38	0-40	0-39
20	0-22	0-28	0-28	0-19	0-21	
21	0-24	0-25	0-25	0-22	0-24	0-23
22	0-22		0-27	0-21	0-26	0-25
23	0-28		0-29	0-23	0-23	0-24
24	0-23	0-21	0-23	0-19	0-20	
27	HOLIDAY					
28	0-16		0-16	0-12	0-13	0-12
29	0-14		0-14	0-12	0-13	0-12
30	0-12		0-14	0-10	0-10	
31	0-12	0-11	0-12	0-07L	0-07	0-08

85Sep Strike 72.00

May	Open		High	Low	Close	
1	2-62		2-62H	2-45	2-55	2-52
2	2-50		2-54	2-38	2-38	
3	2-16		2-28	2-12	2-28	
6	2-27		2-27	2-18	2-20	
7	2-15	2-12	2-22	2-01	2-20	2-19
8	2-29		2-42	2-28	2-41	
9	2-36		2-36	2-16	2-16	
10	2-00		2-03	1-46	1-48	
13	1-50		1-57	1-44	1-50	
14	1-47		1-47	1-20	1-21	1-23
15	1-17	1-16	1-30	1-09	1-24	
16	1-28		1-28	1-09	1-09	
17	1-12		1-20	1-11	1-17	1-15
20	0-53	0-48	0-58	0-41	0-45	
21	0-51	0-52	0-53	0-48	0-50	0-49
22	0-47	0-49	0-55	0-45	0-54	0-53
23	0-58		0-59	0-50	0-51	0-50
24	0-47	0-48	0-48	0-41	0-42	0-43
27	HOLIDAY					
28	0-35		0-36	0-27	0-30	0-29
29	0-31		0-33	0-28	0-28	0-29
30	0-26	0-27	0-30	0-22	0-22	
31	0-23	0-22	0-25	0-16L	0-17	

85Sep Strike 74.00

May	Open		High	Low	Close	
1					4-12N	
2	4-11		4-11H	4-01	4-01	
3	3-35		3-45	3-35	3-45	
6	3-44		3-44	3-39	3-39	
7	3-24		3-37	3-24	3-37	
8					4-04N	
9					3-37N	
10	2-58		3-01	2-58	2-58	
13	2-61		2-61	2-61	2-61	
14	2-48		2-48	2-23	2-23	
15	2-20		2-33	2-03	2-29	
16	2-35		2-39	2-00	2-05	
17	2-15		2-25	2-15	2-15	
20	1-36	1-35	1-48	1-20	1-26	1-27
21	1-35		1-40	1-30	1-32	
22	1-30	1-31	1-43	1-25	1-41	1-40
23	1-48	1-49	1-49	1-34	1-34	
24	1-32	1-30	1-32	1-22	1-24	1-23
27	HOLIDAY					
28	1-08		1-08	0-58	0-62	0-60
29	1-02	1-00	1-04	0-59	0-60	0-59
30	0-56	0-54	0-63	0-48	0-49	
31	0-52		0-55	0-38L	0-40	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 76.00 / 85Sep Strike 78.00

May	Open	High	Low	Close		Open	High	Low	Close
1				5-56N					
2				5-43N					
3				5-20N					
6				5-17N					
7				5-08N					
8				5-50N					
9				5-11N					
10				4-26N					
13				4-29N					
14				3-48N					
15				3-56N					
16	3-49	3-49H	3-29	3-29					
17	3-42	3-42	3-42	3-42					
20	2-46	2-46	2-24	2-35		3-55	3-60	3-55	3-60
21	2-46	2-47	2-38	2-40	2-42	4-11	4-16	4-11	4-11
22	2-35	2-55	2-35	2-54					4-23N
23	2-62	3-00	2-49	2-49		4-29	4-37H	4-16	4-16
24	2-39	2-39	2-30	2-32		4-02	4-02	3-62	3-62
27	HOLIDAY					HOLIDAY			
28	1-62	2-00	1-51	1-57					3-11N
29	1-61	2-02	1-54	1-55					3-09N
30	1-50	1-60	1-36	1-36		2-62	2-62	2-50L	2-50
31	1-41	1-44	1-16L	1-18	1-19				2-28N

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

May	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	TOTAL
1		43	378	461	563	3,144	919	285L				5,793
2		88	2	133	184	2,089	655L	442	1L			3,594
3		61		50	519	2,255	3,679	654	1			7,219
6				146	276	883	983	520	21			2,829L
7			64	204	947	3,175	3,843	1,692	100			10,025
8			1L	360	1,287	2,808	4,612	619				9,687
9			44	99	945	1,280	2,258	295				4,921
10		2L	416	691	951	2,171	6,006	2,830	535			13,602
13			21	1,038H	1,689	1,480	1,438	1,056	309			7,031
14			1	410	2,614H	2,448	4,267	1,524	326			11,590
15			279	335	2,190	2,145	3,521	3,746	887			13,103
16		100	20	33	696	1,609	4,577	5,072H	264	28L		12,701
17	20H	272	70	54	224	437L	1,954	1,987	524	110		5,652
20		32	50	678	1,887	3,387H	6,908H	4,982	4,745	419	1L	23,089H
21		969H	626H	272	502	1,036	1,792	1,924	3,052	461	6H	10,631
22		119	403	156	110	1,257	2,772	1,940	3,288	1,548		11,593
23			352	176	71L	808	2,919	2,877	1,549	308	2	9,062
24			170	717	894	2,146	1,234	2,085	1,236	199	2	8,883
27	HOLIDAY											
28			71	733	1,257	618	3,828	3,475	5,882	836		16,700
29				87	300	2,324	1,733	3,571	4,372	865		13,252
30				547	645	2,098	2,179	2,913	5,018	2,880H	5	16,285
31				32L	1,023	1,413	4,934	4,888	7,949H	2,771		23,010
TOTAL	20	1,677	2,968	7,412	19,776	41,211	67,111	49,377	40,059	10,425	16	240,052

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

May	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	TOTAL
1	655L	2,685H	1,983	4,167	7,523L	20,571	12,776	4,226L	96L			54,682L
2	655	2,631	1,983	4,199	7,651	21,665	12,754L	4,537	96			56,171
3	655	2,667	1,983	4,230	7,719	22,360	13,259	4,809	96			57,778
6	655	2,667	1,983	4,347	7,984	21,735	13,566	4,713	117			57,667
7	655	2,667	1,928	4,375	8,119	20,708	14,718	4,445	204			57,819
8	655	2,667	1,927	4,442	8,481	21,599	14,615	4,480	204			59,070
9	655	2,667	1,917	4,484	8,664	21,692	15,466	4,505	204			60,254
10	655	2,669	2,320	4,649H	8,904	21,974	15,593	4,331	654			61,749
13	655	2,669	2,340	3,934L	9,647	22,504	15,944	4,256	909			62,858
14	655	2,669	2,341H	4,146	10,973H	23,089	15,808	4,764	1,152			65,597
15	655	2,669	2,182	4,193	10,124	23,202H	15,006	8,359	1,861			66,251
16	655	2,669	2,181	4,185	10,068	22,564	14,012	9,342	1,942	28L		67,646
17	662H	2,556	2,157	4,218	10,004	22,411	14,589	10,060	2,278	128		69,063
20	662	2,572	2,172	4,458	9,770	21,316	15,865	11,595	4,316	430	1L	73,167
21	662	2,120L	1,952	4,444	9,807	21,183	15,904	11,095	5,493	869	1	73,530
22	662	2,215	1,922	4,576	9,877	20,888	16,005	11,172	5,332	2,045	1	74,695
23	662	2,213	1,622L	4,448	9,842	20,533	17,750	10,468	5,751	2,248	3	75,540
24	662	2,213	1,777	4,458	10,073	19,389	18,414H	11,713	5,934	2,202	4	76,839
27	HOLIDAY											
28	662	2,213	1,723	4,459	10,218	19,220	17,214	13,749	8,385	2,022	4	79,869
29	662	2,213	1,723	4,248	10,190	19,119L	16,871	15,727	8,287	2,475	4	81,519
30	662	2,213	1,723	4,284	9,814	19,961	17,426	15,752	8,965	4,740	9H	85,549
31	662	2,213	1,723	4,314	9,621	19,932	17,663	16,801H	12,642H	5,545H	9	91,125H

H = high L = low A = asked B = bid N = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 58.00

May	Open	High	Low	Close	
1				0-04N	
2	0-04	0-04H	0-03	0-03	
3	0-03	0-03	0-03	0-03	
6	0-03	0-03	0-03	0-03	
7	0-04	0-04	0-03	0-03	
8	0-04	0-04	0-04	0-04	
9	0-04	0-04	0-04	0-04	
10	0-04	0-04	0-03	0-03	
13				0-03N	
14	0-03	0-03	0-03	0-03	
15	0-03	0-03	0-02	0-02	
16				0-02N	
17				0-02N	
20	0-02	0-02	0-02	0-02	
21	0-03	0-03	0-02	0-03	0-02
22	0-02	0-02	0-02	0-02	
23	0-02	0-02	0-02	0-02	
24				0-02N	
27	HOLIDAY				
28				0-01N	
29	0-02	0-02	0-01L	0-01	
30	0-01	0-01	0-01	0-01	
31				0-01N	

85Dec Strike 60.00

May	Open	High	Low	Close
1	0-11	0-11H	0-09	0-09
2	0-09	0-09	0-08	0-08
3				0-08N
6	0-09	0-09	0-08	0-08
7	0-08	0-09	0-07	0-09
8	0-09	0-10	0-09	0-10
9				0-09N
10	0-08	0-08	0-07	0-07
13				0-07N
14	0-06	0-06	0-06	0-06
15	0-05	0-06	0-05	0-06
16	0-05	0-05	0-04	0-04
17	0-05	0-05	0-05	0-05
20	0-03	0-03	0-03	0-03
21	0-03	0-03	0-03	0-03
22	0-04	0-04	0-03	0-03
23	0-03	0-03	0-03	0-03
24				0-03N
27	HOLIDAY			
28				0-02N
29				0-02N
30	0-02	0-02	0-02	0-02
31	0-01	0-01	0-01L	0-01

85Dec Strike 62.00

May	Open		High	Low	Close	
1	0-19		0-19	0-18	0-18	
2	0-18		0-18	0-16	0-16	
3	0-16		0-16	0-14	0-15	
6	0-15		0-15	0-15	0-15	
7	0-13		0-15	0-13	0-15	
8	0-20		0-21H	0-20	0-20	
9	0-17		0-17	0-17	0-17	
10	0-16		0-16	0-15	0-15	
13	0-15		0-15	0-15	0-15	
14	0-11		0-12	0-11	0-11	
15	0-11		0-11	0-11	0-11	
16	0-10		0-10	0-10	0-10	
17	0-10		0-10	0-10	0-10	
20	0-07	0-06	0-08	0-06	0-06	
21	0-06		0-07	0-06	0-07	0-06
22	0-05		0-06	0-04	0-06	
23	0-06		0-06	0-06	0-06	
24					0-05N	
27	HOLIDAY					
28	0-04		0-04	0-04	0-04	
29	0-03		0-03	0-03	0-03	
30	0-04		0-04	0-03	0-03	
31	0-03		0-03	0-02L	0-02	

85Dec Strike 64.00

May	Open	High	Low	Close
1	0-37	0-37	0-37	0-37
2	0-40	0-40H	0-35	0-35
3	0-30	0-32	0-29	0-32
6	0-33	0-33	0-30	0-31
7	0-28	0-33	0-28	0-33
8	0-36	0-37	0-36	0-37
9				0-35N
10	0-28	0-28	0-27	0-27
13	0-26	0-26	0-25	0-26
14	0-23	0-23	0-20	0-20
15	0-22	0-22	0-17	0-21
16	0-18	0-19	0-17	0-17
17	0-18	0-18	0-18	0-18
20	0-13	0-13	0-10	0-12
21	0-11	0-11	0-11	0-11
22	0-10	0-12	0-10	0-10
23				0-10N
24				0-09N
27	HOLIDAY			
28	0-08	0-08	0-08	0-08
29				0-08N
30	0-07	0-07	0-06	0-06
31	0-06	0-06	0-05L	0-05

85Dec Strike 66.00

May	Open	High	Low	Close	
1	1-08	1-08H	1-00	1-00	
2				0-62N	
3	0-51	0-57	0-50	0-57	
6	0-57	0-57	0-53	0-54	
7	0-51	0-56	0-48	0-56	
8	0-56	1-01	0-56	1-01	
9	0-60	0-61	0-58	0-58	
10	0-48	0-48	0-42	0-42	
13	0-41	0-43	0-41	0-43	
14	0-38	0-38	0-31	0-31	0-33
15	0-31	0-32	0-28	0-31	
16	0-31	0-31	0-28	0-29	
17				0-29N	
20	0-25	0-25	0-20	0-20	
21	0-20	0-22	0-18	0-19	
22	0-19	0-21	0-19	0-21	
23	0-21	0-21	0-19	0-19	
24	0-17	0-18	0-16	0-17	
27	HOLIDAY				
28	0-15	0-15	0-13	0-14	
29	0-14	0-14	0-13	0-14	
30	0-14	0-14	0-10	0-10	
31	0-09	0-09	0-07L	0-07	

85Dec Strike 68.00

May	Open	High	Low	Close	
1	1-50	1-51H	1-43	1-43	
2	1-42	1-44	1-39	1-39	
3	1-29	1-30	1-26	1-30	
6	1-31	1-31	1-29	1-29	
7	1-24	1-31	1-20	1-30	
8	1-34	1-45	1-34	1-43	
9	1-37	1-37	1-30	1-30	
10	1-15	1-15	1-08	1-10	
13	1-08	1-10	1-08	1-08	
14	1-00	1-00	0-58	0-58	
15	0-51	0-59	0-50	0-59	
16	0-57	0-58	0-51	0-51	
17	0-54	0-55	0-54	0-55	
20	0-42	0-42	0-26	0-34	
21	0-34	0-34	0-32	0-24	0-33
22	0-32	0-37	0-32	0-36	
23	0-39	0-40	0-36	0-36	
24	0-32	0-32	0-32	0-32	
27	HOLIDAY				
28	0-25	0-25	0-23	0-24	
29	0-26	0-27	0-24	0-24	
30	0-23	0-26	0-19	0-19	
31	0-18	0-18	0-14L	0-15	0-14

85Dec Strike 70.00

May	Open	High	Low	Close	
1	2-54	2-54H	2-40	2-40	
2				2-34N	
3	2-15	2-29	2-15	2-29	
6	2-24	2-25	2-20	2-20	
7	2-12	2-32	2-05	2-32	2-20
8	2-30	2-41	2-27	2-41	2-40
9	2-33	2-33	2-14	2-14	
10	2-00	2-03	1-50	1-55	
13	1-58	1-58	1-53	1-55	
14	1-50	1-50	1-30	1-32	
15	1-34	1-36	1-24	1-31	
16	1-33	1-33	1-21	1-21	
17	1-27	1-27	1-23	1-23	
20	1-00	1-02	0-56	0-57	0-56
21	0-63	0-63	0-60	0-60	
22	0-63	1-03	0-63	1-02	
23	1-04	1-06	0-62	0-62	
24	0-63	0-63	0-55	0-56	
27	HOLIDAY				
28	0-53	0-53	0-40	0-41	
29	0-48	0-48	0-43	0-44	
30	0-42	0-46	0-37	0-37	
31	0-34	0-34	0-27L	0-27	

85Dec Strike 72.00

May	Open	High	Low	Close	
1				3-54N	
2	3-45	3-45	3-45	3-45	
3				3-30N	
6				3-25N	
7	3-16	3-29	3-16	3-27	
8				3-52N	
9	3-46	3-46H	3-26	3-26	
10				2-58N	
13	2-56	2-60	2-55	2-55	
14	2-42	2-42	2-25	2-25	
15	2-16	2-33	2-10	2-28	
16	2-24	2-28	2-13	2-13	
17	2-20	2-26	2-18	2-18	
20	1-44	1-44	1-25	1-31	
21	1-44	1-44	1-37	1-37	
22	1-39	1-48	1-39	1-44	
23	1-53	1-54	1-43	1-43	
24	1-34	1-36	1-31	1-35	1-33
27	HOLIDAY				
28	1-15	1-15	1-08	1-10	
29	1-17	1-18	1-11	1-12	
30	1-09	1-12	1-00	1-00	
31	1-03	1-03	0-52L	0-52	0-53

85Dec Strike 74.00

May	Open	High	Low	Close	
1					
2					
3					
6					
7					
8					
9					
10					
13					
14					
15	3-16	3-38H	3-16	3-38	
16				3-14N	
17				3-23N	
20	2-18	2-31	2-18	2-28	
21	2-40	2-41	2-31	2-32	
22	2-45	2-48	2-39	2-44	
23	2-48	2-54	2-39	2-39	
24	2-26	2-26	2-23	2-26	
27	HOLIDAY				
28	2-00	2-03	1-59	1-59	
29	2-02	2-06	1-61	1-61	
30	1-61	2-01	1-47	1-47	1-48
31	1-51	1-51	1-29L	1-29	

H = high L = low A = asked B = bid N = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Dec Strike 76.00				85Dec Strike 78.00			
May	Open	High	Low	Close	Open	High	Low	Close
1								
2								
3								
6								
7								
8								
9								
10								
13								
14								
15								
16								
17								
20								
21								
22	3-41	3-62H	3-41	3-62				
23				3-53N				
24				3-40N	5-15	5-15H	5-05	5-05
27	HOLIDAY				HOLIDAY			
28				2-59N				4-17N
29	3-05	3-10	2-62	2-62				4-20N
30	2-58	2-58	2-46	2-46	4-28	4-28	3-62	3-62
31	2-52	2-52	2-22L	2-22	4-10	4-10	3-33L	3-33

US BONDS PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85DEC

May	56.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	TOTAL
1		421			131	23	1.040					1.615
2	25	65		110	1L	170	20	1L				392L
3	35	1L	16	207	757H	292	272					1.580
6	20	207	15	121	353	322	1.237					2.275
7	10	545	6	60	431	301	1.917H	1				3.271
8	88	66	7	182	160	26	884	1				1.414
9	150	5	21	1L	17	511H	452	1				1.158
10	1L	1	53	145	231	205	862					1.498
13	3		2	436	211	111	156	52				971
14	33	27	53	45	60	330	406	1.156				2.110
15	5	33	4	1.381H	83	58	132	254	60			2.010
16		52	1L	22	659	221	280	1.645H				2.880
17		12	2	4		200	77	227				522
20	9	5	41	62	43	62	255	587	1.199			2.283
21	20	51	98	76	145	109	36	23	311			869
22	254H	234	102	158	261	15	16L	474	67	20		1.601
23	3	6	10	5	168	101	224	592	202			1.311
24					104	1L	175	278	10L		2L	570
27	HOLIDAY											
28			22	28	191	96	314	356	780			1.787
29	3	4	349H		267	164	21	1.373	1.476H	15L		3.672H
30	12	723H	269	13	528	148	242	247	952	22	12	3.168
31		111	23	36	13	39	399	678	521	447H	201H	2.468
TOTAL	671	2.569	1.094	3.092	4.814	3.525	9.417	7.946	5.578	504	215	39.425

US BONDS PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85DEC

May	56.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	TOTAL
1	334L	695L	585	2.607	1.142	2.421	1.080L	85L				9.949
2	335	709	585	2.608	1.143	3.391	1.080	86				9.937L
3	370	710	596	2.733H	1.134	3.432H	1.332	86				10.393
6	390	732	608	2.516	1.137	3.299	1.406	86				10.174
7	430	1.051H	609	2.369	942	3.296	3.288	86				12.041
8	480	1.004	603	2.499	941	3.302	3.974	86				12.889
9	530	1.004	624	2.498	949	2.983	4.336	87				13.011
10	530	1.004	654H	2.353	988	3.006	4.407	87				13.029
13	530	1.004	623	2.342	868L	3.107	4.436	99				13.009
14	553	1.004	623	2.328	926	2.797L	4.488	1.175				13.894
15	555	1.003	624	1.682	951	2.818	4.519	1.308	60L			13.520
16	555	1.003	624	1.693	1.499	3.018	4.385	2.837	60			15.674
17	555	993	626	1.694	1.495	3.018	4.366	3.100	60			15.907
20	564H	993	622	1.702	1.466	3.018	4.427	3.391	1.045			17.228
21	564	992	562	1.777	1.521	3.117	4.411	3.337	1.110			17.391
22	518	951	562	1.668L	1.723	3.117	4.420	3.799	1.110	20		17.888
23	521	945	561	1.668	1.847	3.167	4.513	4.300	1.026	20		18.568
24	521	945	561	1.668	1.949	3.167	4.475	4.522	1.027	20	2L	18.857
27	HOLIDAY											
28	521	945	554	1.696	2.012H	3.147	4.779	4.617	1.665	20	2	19.958
29	524	949	528L	1.696	1.900	3.156	4.682	5.649	2.988	35	2	22.168
30	525	715	629	1.708	1.914	3.156	4.768	5.769	3.922	15L	14	23.135
31	525	720	635	1.700	1.897	3.144	4.830H	6.308H	3.932H	432H	195H	24.318H

H = high L = low A = asked B = bid N = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 58.00

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31	0-03	0-03H	0-03L	0-03

86Mar Strike 60.00

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24	0-07	0-07H	0-07	0-07
27	HOLIDAY			
28	0-07	0-07	0-06	0-07 0-06
29				0-06N
30				0-05N
31	0-06	0-06	0-05L	0-05

86Mar Strike 62.00

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21	0-13	0-13	0-13	0-13
22	0-13	0-14	0-13	0-14
23	0-14	0-15H	0-14	0-14
24	0-15	0-15	0-15	0-15
27	HOLIDAY			
28	0-13	0-13	0-12	0-12
29				0-12N
30	0-10	0-10	0-10L	0-10
31				0-08N

86Mar Strike 64.00

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20	0-24	0-24	0-24	0-24
21	0-25	0-25H	0-25	0-25
22	0-25	0-25	0-25	0-25
23				0-24N
24	0-24	0-24	0-23L	0-24
27	HOLIDAY			
28				0-18N
29				0-18N
30				0-16N
31				0-13B 0-14A

86Mar Strike 66.00

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20	0-40	0-40	0-36	0-40
21	0-40	0-41	0-40	0-40
22	0-41	0-43H	0-41	0-43
23				0-41N
24				0-40N
27	HOLIDAY			
28				0-32N
29				0-32N
30	0-32	0-32	0-29	0-29
31	0-29	0-29	0-19L	0-22

86Mar Strike 68.00

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20	1-02	1-02	0-60	0-63
21				1-02N
22	1-01	1-04H	1-01	1-04
23				1-02N
24	1-00	1-00	0-62	0-62
27	HOLIDAY			
28				0-49N
29				0-49N
30				0-46N
31	0-38	0-38	0-35L	0-36

86Mar Strike 70.00

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20	1-27	1-33	1-27	1-33
21	1-37	1-39	1-37	1-39
22				1-45N
23	1-50	1-50H	1-42	1-42
24	1-34	1-38	1-34	1-35
27	HOLIDAY			
28	1-17	1-19	1-12	1-12
29				1-12N
30	1-12	1-16	1-07	1-07
31	1-01	1-01	0-59L	0-61

86Mar Strike 72.00

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20	2-16	2-20	2-12	2-20
21				2-27N
22				2-35N
23				2-31N
24	2-23	2-29H	2-23	2-23
27	HOLIDAY			
28	1-61	2-00	1-61	1-61
29	2-00	2-00	1-61	1-61
30	1-60	1-60	1-53	1-53
31	1-34	1-38	1-33L	1-33

86Mar Strike 74.00

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24	3-25	3-25H	3-24	3-24
27	HOLIDAY			
28	2-55	2-58	2-54	2-54
29	2-53	2-60	2-53L	2-55
30				2-42N
31				2-22N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

May	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	TOTAL
1										
2										
3										
6										
7										
8										
9										
10										
13										
14										
15										
16										
17										
20				90H	480H	100H	75H	5		750H
21				20	201		5	5		231
22			14H	5	50	50		3		122
23			5				1L			6L
24		3L	3	3L		5L	20	35H	25H	94
27	HOLIDAY									
28		3	1L				15	9	17	45
29							5	1L	2L	8
30			2		7L		27	35		71
31	2H	14H			11	60	25	31		143
TOTAL	2	20	25	118	749	215	173	124	44	1.470

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

May	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	TOTAL
1										
2										
3										
6										
7										
8										
9										
10										
13										
14										
15										
16										
17										
20				90L	480L	100L	75L	5L		750L
21				110	650	100	80	10		950
22			13L	115H	700	150	80	13		1.071
23			17	115	700	150	80	13		1.075
24		3L	17	115	700	155	80	48	25L	1.143
27	HOLIDAY									
28		5	17	115	700	155	95	49	42	1.178
29		5	17	115	700	155	95	49	44H	1.180
30		5	19H	115	707	155	120	84	44	1.249
31	2H	17H	19	115	718H	215H	145H	115H	44	1.390H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 58.00

Jun	Open		High	Low	Close	
3					0-01N	
4					0-01N	
5					0-01N	
6					0-01N	
7	0-01		0-01H	0-01L	0-01	
10					0-01N	
11					0-01N	
12					0-01N	
13					0-01N	
14					0-01N	
17					0-01N	
18					0-01N	
19					0-01N	
20					0-01N	
21					0-01N	
24					0-01N	
25					0-01N	
26					0-01N	
27					0-01N	
28					0-01N	

85Sep Strike 60.00

Jun	Open		High	Low	Close	
3					0-01N	
4					0-01N	
5					0-01N	
6					0-01N	
7					0-01N	
10					0-01N	
11					0-01N	
12					0-01N	
13					0-01N	
14					0-01N	
17					0-01N	
18					0-01N	
19					0-01N	
20					0-01N	
21					0-01N	
24					0-01N	
25					0-01N	
26					0-01N	
27					0-01N	
28					0-01N	

85Sep Strike 62.00

Jun	Open		High	Low	Close	
3					0-01N	
4					0-01N	
5					0-01N	
6					0-01N	
7					0-01N	
10					0-01N	
11					0-01N	
12					0-01N	
13					0-01N	
14					0-01N	
17					0-01N	
18					0-01N	
19					0-01N	
20					0-01N	
21					0-01N	
24					0-01N	
25					0-01N	
26					0-01N	
27					0-01N	
28					0-01N	

85Sep Strike 64.00

Jun	Open		High	Low	Close	
3					0-01N	
4					0-01N	
5					0-01N	
6					0-01N	
7	0-01		0-01H	0-01L	0-01	
10					0-01N	
11	0-01		0-01	0-01	0-01	
12					0-01N	
13					0-01N	
14					0-01N	
17	0-01		0-01	0-01	0-01	
18					0-01N	
19	0-01		0-01	0-01	0-01	
20	0-01		0-01	0-01	0-01	
21					0-01N	
24	0-01		0-01	0-01	0-01	
25	0-01		0-01	0-01	0-01	
26					0-01N	
27					0-01N	
28					0-01N	

85Sep Strike 66.00

Jun	Open		High	Low	Close	
3	0-01		0-01	0-01L	0-01	
4					0-01N	
5	0-01		0-01	0-01	0-01	
6	0-01		0-01	0-01	0-01	
7					0-01N	
10					0-01N	
11	0-01		0-02	0-01	0-02	0-01
12	0-02		0-02	0-01	0-02	0-01
13	0-02		0-02	0-01	0-02	0-01
14	0-01		0-01	0-01	0-01	
17	0-01		0-01	0-01	0-01	
18	0-01		0-01	0-01	0-01	
19	0-01		0-01	0-01	0-01	
20	0-01		0-02	0-01	0-01	
21	0-02		0-03H	0-02	0-02	
24	0-03		0-03	0-02	0-02	
25	0-02		0-03	0-02	0-02	
26	0-02		0-02	0-02	0-02	
27	0-01		0-01	0-01	0-01	
28	0-02		0-02	0-01	0-01	

85Sep Strike 68.00

Jun	Open		High	Low	Close	
3	0-03		0-03	0-02	0-03	0-02
4	0-02		0-03	0-02	0-03	0-02
5	0-02		0-02	0-01L	0-02	
6	0-02		0-02	0-02	0-02	
7	0-03		0-06	0-03	0-05	
10	0-05		0-06	0-04	0-05	0-04
11	0-04		0-05	0-04	0-04	
12	0-04		0-05	0-03	0-04	
13	0-04		0-05	0-04	0-04	
14	0-03		0-04	0-03	0-03	
17	0-03		0-03	0-03	0-03	
18	0-03		0-03	0-02	0-02	
19	0-02		0-03	0-02	0-03	
20	0-03		0-05	0-03	0-04	
21	0-05		0-07	0-05	0-05	
24	0-06		0-08H	0-06	0-06	
25	0-08		0-08	0-05	0-06	
26	0-06		0-06	0-05	0-05	0-06
27	0-05		0-05	0-03	0-03	
28	0-03		0-03	0-02	0-02	

85Sep Strike 70.00

Jun	Open		High	Low	Close	
3	0-07	0-06	0-07	0-04L	0-06	
4	0-06		0-07	0-05	0-05	
5	0-04		0-05	0-04	0-05	0-04
6	0-06		0-06	0-05	0-06	
7	0-07		0-12	0-07	0-12	0-11
10	0-12	0-11	0-14	0-10	0-10	
11	0-10	0-09	0-10	0-08	0-08	
12	0-08		0-10	0-06	0-10	0-09
13	0-11		0-12	0-08	0-11	
14	0-09		0-09	0-06	0-06	0-07
17	0-06		0-07	0-06	0-07	
18	0-06		0-06L	0-05	0-06	0-05
19	0-06		0-07	0-05	0-07	0-06
20	0-07		0-11	0-06	0-10	
21	0-11		0-16	0-11	0-14	0-13
24	0-16		0-17H	0-13	0-14	
25	0-17		0-17	0-12	0-14	
26	0-14		0-14	0-11	0-14	
27	0-11		0-11	0-08	0-09	0-08
28	0-07		0-07	0-04	0-05	

85Sep Strike 72.00

Jun	Open		High	Low	Close	
3	0-15		0-15	0-10	0-12	
4	0-13		0-14	0-10	0-13	0-12
5	0-09	0-10	0-11	0-09L	0-09	
6	0-14		0-14	0-10	0-13	
7	0-17		0-24	0-16	0-24	0-23
10	0-24		0-29	0-22	0-22	
11	0-20		0-20	0-16	0-17	
12	0-16		0-21	0-15	0-21	0-20
13	0-22		0-25	0-18	0-23	0-24
14	0-21		0-21	0-14	0-14	0-15
17	0-11		0-14	0-11	0-14	
18	0-13		0-13	0-10	0-10	
19	0-12		0-16	0-11	0-15	
20	0-15		0-23	0-13	0-22	0-21
21	0-24		0-33	0-24	0-28	0-29
24	0-33		0-36	0-27	0-30	
25	0-37	0-36	0-38H	0-28	0-32	0-30
26	0-28		0-32	0-25	0-30	0-31
27	0-24	0-22	0-26	0-17	0-18	
28	0-17		0-17	0-10	0-12	

85Sep Strike 74.00

Jun	Open		High	Low	Close	
3	0-29		0-29	0-19	0-25	0-26
4	0-29	0-28	0-30	0-24	0-26	
5	0-16		0-22	0-16L	0-20	
6	0-32		0-32	0-23	0-27	
7	0-36	0-35	0-52	0-35	0-50	0-51
10	0-47		0-56	0-45	0-46	
11	0-40		0-41	0-35	0-36	
12	0-34	0-37	0-43	0-31	0-43	0-42
13	0-45	0-46	0-53	0-38	0-49	0-48
14	0-43	0-39	0-43	0-28	0-30	0-29
17	0-21		0-30	0-23	0-29	0-30
18	0-27		0-30	0-21	0-21	
19	0-25	0-27	0-35	0-24	0-34	0-33
20	0-35	0-36	0-49	0-29	0-44	0-43
21	0-50		1-04	0-49	0-58	0-57
24	0-62	1-01	1-08	0-60	1-00	0-63
25	1-13		1-13H	0-58	0-63	
26	0-60		1-01	0-54	1-01	1-00
27	0-49	0-52	0-54	0-39	0-40	0-41
28	0-33		0-34	0-24	0-27	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 76.00

Jun	Open		High	Low	Close	
3	1-07	1-00	1-07	0-42	0-54	0-56
4	0-61		0-61	0-51	0-57	0-56
5	0-35	0-32	0-47	0-30L	0-42	0-43
6	0-58	0-56	0-58	0-47	0-56	
7	1-04	1-06	1-34	1-03	1-34	1-30
10	1-29	1-24	1-40	1-20	1-20	1-21
11	1-12	1-14	1-15	1-03	1-06	
12	1-03		1-21	0-62	1-17	1-16
13	1-26		1-33	1-10	1-32	1-30
14	1-05		1-09	0-57	0-61	0-59
17	0-46	0-50	0-62	0-46	0-60	
18	0-54		0-59	0-44	0-47	
19	0-51	0-54	1-06	0-51	1-05	1-03
20	1-07	1-08	1-29	0-61	1-20	1-22
21	1-34	1-28	1-57	1-28	1-42	1-44
24	1-54	1-58	2-00	1-48	1-54	1-53
25	2-06	2-10	2-10H	1-47	1-55	
26	1-50		1-60	1-43	1-58	1-60
27	1-34	1-37	1-41	1-15	1-19	1-21
28	1-07	1-09	1-09	0-58	0-63	0-61

85Sep Strike 78.00

Jun	Open		High	Low	Close	
3	1-59		1-62	1-24	1-42	1-46
4	1-54		1-54	1-35	1-43	
5	1-06	1-00	1-27	1-00L	1-21	1-23
6	1-36	1-40	1-41	1-27	1-40	1-41
7	1-60	2-00	2-31	1-57	2-31	
10	2-36		2-41	2-18	2-20	2-18
11	2-08		2-10	1-58	1-61	1-62
12	1-63		2-15	1-47	2-11	
13	2-17		2-34	2-02	2-28	
14	2-04		2-04	1-39	1-42	1-44
17	1-22	1-25	1-49	1-22	1-43	
18	1-37		1-44	1-22	1-25	1-27
19	1-41		1-61	1-34	1-60	1-58
20	2-03		2-28	1-52	2-17	2-21
21	2-33		3-05	2-33	2-50	2-52
24	3-07		3-16	2-60	3-05	
25	3-25	3-30	3-30H	2-62	3-11	
26	3-04		3-14	2-56	3-14	
27	2-49		2-52	2-24	2-28	
28	2-10		2-10	1-53	1-62	

85Sep Strike 80.00

Jun	Open		High	Low	Close
3	2-53		2-63	2-53	2-62
4	3-03		3-03	2-60	2-60
5	2-00		2-27	2-00L	2-18
6	2-45		2-46	2-28	2-46
7	3-13		3-53	3-08	3-53
10	3-58		3-62	3-41	3-41
11	3-20		3-20	3-12	3-12
12	3-10		3-30	3-10	3-30
13					3-51N
14	3-15		3-15	2-53	2-53
17	2-34		2-50	2-34	2-50
18	2-41		2-41	2-25	2-30
19	2-48		3-08	2-44	3-08
20	3-34		3-53	3-28	3-40
21	4-16		4-34	4-10	4-20
24	4-46		4-50	4-31	4-39
25	4-52		4-52	4-41	4-46
26	4-40	4-39	4-54H	4-39	4-54
27	4-12		4-16	4-02	4-02
28	3-35		3-35	3-15	3-21

85Sep Strike 82.00

Jun	Open	High	Low	Close
3				
4				
5	3-38	3-40	3-38L	3-40
6				4-04N
7				5-22N
10	5-28	5-33	5-13	5-13
11				4-48N
12				5-03N
13				5-22N
14				4-16N
17				4-16N
18				3-54N
19	4-11	4-45	4-11	4-45
20	4-37	5-12	4-37	5-10
21	6-13	6-15H	6-02	6-03
24				6-25N
25				6-32N
26				6-41N
27				5-45N
28	4-62	5-06	4-62	5-00

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Jun	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
3					1,152	1,577	4,994H	9,106H	9,128	8,638	4,157	33		38,785H
4		98L			600	2,126H	3,043	2,953	5,316	4,312	4,110	12		22,570
5					6	418	3,027	3,220	4,002	7,173	7,174	876H	2L	25,898
6					22	214	381	774	4,857	2,904	5,181	418		14,751
7		355H	319H	10	60	183	937	4,458	5,017	9,917	3,017	212		24,485
10		100	100L			1,785	3,968	4,924	8,697	5,508	1,883	377	10	27,352
11				5	593	381	1,199	2,022	5,175	4,651	2,236	2		16,264
12	7H			1L	1,438	625	1,023	2,361	4,556	7,245	2,721	1L		19,978
13					56	511	717	1,759	4,985	6,135	1,167L			15,332
14					4L	158	195L	1,690	3,079	11,616H	6,685	101		23,528
17				18		325	238	553	2,906	2,253L	3,378	350		10,021L
18					112	164	346	539L	2,339L	3,987	4,359	326		12,172
19				64	9	130	350	1,293	7,130	10,705	3,556	250	4	23,491
20				1,345H	1,468H	56	1,580	2,854	10,078	10,486	7,772	197	8	35,844
21				30	162	52L	532	3,538	13,937H	10,983	8,824H	86	24H	38,168
24				19	42	1,280	2,607	4,997	5,700	9,819	3,978	9	12	28,463
25				20	35	340	1,404	4,784	8,860	5,424	1,298	55		22,220
26					20	158	605	1,182	3,620	3,017	2,375	24		11,001
27					10	88	220	2,237	5,199	6,274	2,930	20		16,978
28					4	314	1,277	3,441	7,293	6,907	1,533	381	12	21,162
TOTAL	7	553	419	1,512	5,795	10,885	28,643	58,685	121,874	137,954	78,334	3,730	72	448,463

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Jun	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
3	662H	2,213H	1,722H	4,314	9,620	19,910H	16,395H	12,794	12,200L	8,571L	3,577L	30L		92,008L
4	662	2,213	1,722	4,314	9,620	18,976	15,381	12,481	12,669	9,888	5,807	31		93,764
5	662	2,213	1,722	4,314	9,620	18,626	15,304	12,566	12,961	10,337	7,772	404	2L	96,503
6	662	2,213	1,722	4,314	9,619	18,548	14,518	12,274L	14,332	10,502	8,910	750	2	98,366
7	662	2,213	1,722	4,324H	9,619	18,458	14,137	13,953	15,439	13,423	7,837	710	2	102,499
10	662	2,213	1,722	4,324	9,619	18,442	14,080	14,654	14,072	14,555	8,188	709	7	103,247
11	662	2,213	1,722	4,324	9,526	18,464	14,014	14,535	14,710	15,522	7,736	636	7	104,071
12	655L	2,213	1,702L	4,323	9,877H	18,614	13,928	15,048H	14,374	19,787	9,022	636	7	110,186
13	655	2,213	1,702	4,323	9,876	18,541	13,546	14,787	15,882	22,176	8,884	636	5	113,226
14	655	2,213	1,702	4,323	9,572	18,524	13,562	14,219	15,617	17,480	9,704	677	5	108,253
17	655	2,213	1,702	4,305	9,572	18,516	13,621	14,278	15,893	17,544	10,094	706	5	109,104
18	655	2,213	1,702	4,305	9,574	18,503	13,316	14,477	15,095	19,024	11,720	799H	5	111,388
19	655	2,213	1,702	4,291	9,564	18,478	13,235	14,209	18,676	26,506	12,512	737	7	122,785
20	655	2,213	1,702	4,291	9,214	18,479	13,379	14,256	22,212	27,968	15,250H	605	15	130,239
21	655	2,213	1,702	4,268	9,204	18,457	13,117	14,951	23,916	28,352H	14,512	594	29H	131,970H
24	655	2,213	1,702	4,253	9,166	17,273	13,104	14,572	24,609	28,296	12,709	588	21	129,161
25	655	2,213	1,702	4,238L	9,142	17,235	12,960	14,718	25,755H	25,673	12,090	538	21	126,940
26	655	2,213	1,702	4,238	9,142	17,128	12,923	14,232	24,939	24,938	11,577	538	21	124,246
27	655	2,213	1,702	4,238	9,132L	17,082	12,830L	13,375	25,009	22,338	10,661	532	9	119,776
28	655	2,213	1,702	4,238	9,133	17,041L	13,952	13,825	22,024	21,237	9,418	720	21	116,179

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 58.00

Jun	Open		High	Low	Close	
3					0-01**N**	
4	0-01		0-01**H**	0-01**L**	0-01	
5					0-01**N**	
6					0-01**N**	
7					0-01**N**	
10					0-01**N**	
11					0-01**N**	
12					0-01**N**	
13					0-01**N**	
14					0-01**N**	
17					0-01**N**	
18					0-01**N**	
19					0-01**N**	
20					0-01**N**	
21					0-01**N**	
24	0-01		0-01	0-01	0-01	
25					0-01**N**	
26					0-01**N**	
27					0-01**N**	
28					0-01**N**	

85Dec Strike 60.00

Jun	Open		High	Low	Close	
3					0-01**N**	
4	0-02		0-02	0-01**L**	0-01	
5					0-01**N**	
6	0-02		0-02	0-02	0-02	
7					0-02**N**	
10					0-02**N**	
11	0-02		0-02	0-01	0-01	
12	0-01		0-01	0-01	0-01	
13					0-01**N**	
14					0-01**N**	
17					0-01**N**	
18					0-01**N**	
19					0-01**N**	
20					0-01**N**	
21					0-01**N**	
24					0-02**N**	
25	0-02		0-03**H**	0-02	0-03	
26	0-03		0-03	0-03	0-03	
27	0-02		0-02	0-02	0-02	
28	0-01		0-01	0-01	0-01	

85Dec Strike 62.00

Jun	Open		High	Low	Close	
3	0-03		0-03	0-02**L**	0-02	
4	0-02		0-02	0-02	0-02	
5					0-01**N**	
6	0-04		0-04	0-03	0-03	
7					0-04**N**	
10					0-04**N**	
11					0-03**N**	
12					0-03**N**	
13					0-03**N**	
14					0-02**N**	
17					0-02**N**	
18					0-02**N**	
19					0-03**N**	
20					0-02**N**	
21					0-03**N**	
24	0-04		0-04	0-04	0-04	
25	0-04		0-05**H**	0-04	0-05	
26					0-05**N**	
27	0-04		0-04	0-03	0-03	
28	0-02		0-02	0-02	0-02	

85Dec Strike 64.00

Jun	Open		High	Low	Close	
3	0-03		0-04	0-03**L**	0-03	
4	0-03		0-05	0-03	0-04	
5	0-03		0-03	0-03	0-03	
6	0-04		0-04	0-04	0-04	
7					0-07**N**	
10					0-06**N**	
11					0-05**N**	
12	0-04		0-05	0-04	0-05	
13					0-05**N**	
14	0-04		0-04	0-04	0-04	
17	0-04		0-04	0-04	0-04	
18	0-04		0-04	0-03	0-03	
19					0-04**N**	
20	0-04		0-05	0-04	0-05	
21	0-07		0-07	0-07	0-07	
24	0-08		0-08	0-08	0-08	
25	0-09		0-09**H**	0-09	0-09	
26	0-09		0-09	0-08	0-09	
27	0-07		0-07	0-05	0-05	
28	0-03		0-04	0-03	0-03	

85Dec Strike 66.00

Jun	Open		High	Low	Close	
3	0-05		0-06	0-05	0-05	
4	0-05		0-08	0-05	0-06	
5	0-05		0-07	0-04**L**	0-05	
6	0-06		0-09	0-06	0-09	
7	0-11		0-18**H**	0-10	0-15	
10	0-14		0-14	0-11	0-11	
11					0-09**N**	
12	0-08		0-10	0-08	0-09	
13	0-09		0-11	0-09	0-10	
14	0-08		0-08	0-08	0-08	
17	0-08		0-08	0-08	0-08	
18	0-06		0-06	0-05	0-06	0-05
19	0-06		0-07	0-06	0-07	
20	0-07		0-11	0-07	0-11	
21	0-16		0-17	0-15	0-15	
24	0-15		0-16	0-15	0-16	
25	0-18		0-18	0-16	0-17	
26	0-17		0-17	0-15	0-17	
27	0-11		0-11	0-09	0-08	
28	0-04		0-05	0-04	0-05	

85Dec Strike 68.00

Jun	Open		High	Low	Close	
3	0-09		0-12	0-09	0-12	
4	0-12		0-14	0-12	0-13	
5	0-08		0-11	0-08**L**	0-10	
6	0-14		0-14	0-12	0-14	
7	0-17		0-28	0-17	0-28	
10	0-28		0-28	0-24	0-24	
11	0-22		0-22	0-19	0-19	
12	0-17		0-21	0-15	0-20	
13	0-22		0-24	0-18	0-22	
14	0-18		0-18	0-15	0-17	
17	0-16		0-16	0-16	0-16	
18	0-16		0-16	0-10	0-10	
19	0-11		0-15	0-11	0-15	
20	0-19		0-21	0-18	0-21	
21	0-28		0-30	0-26	0-27	
24	0-30		0-30	0-29	0-30	
25	0-34		0-34**H**	0-30	0-31	0-30
26	0-31		0-31	0-29	0-30	
27	0-24		0-24	0-18	0-18	
28	0-10		0-12	0-10	0-12	

85Dec Strike 70.00

Jun	Open		High	Low	Close	
3	0-19		0-22	0-17	0-20	
4	0-20		0-25	0-20	0-23	
5	0-15		0-21	0-15**L**	0-19	0-18
6	0-25		0-26	0-22	0-26	
7	0-32		0-55	0-32	0-50	0-55
10	0-51		0-51	0-40	0-41	0-44
11	0-38		0-38	0-30	0-33	
12	0-32		0-36	0-25	0-36	0-35
13	0-36		0-40	0-36	0-38	
14	0-30		0-31	0-28	0-28	
17	0-28		0-30	0-28	0-28	
18	0-28	0-27	0-29	0-19	0-20	
19	0-24		0-32	0-24	0-31	0-32
20	0-31		0-37	0-30	0-37	
21	0-47		0-50	0-43	0-45	
24	0-54		0-54	0-51	0-53	
25	0-59		0-59**H**	0-52	0-52	0-54
26	0-55		0-57	0-50	0-53	
27	0-42		0-42	0-33	0-33	
28	0-24		0-25	0-22	0-25	

85Dec Strike 72.00

Jun	Open		High	Low	Close	
3	0-38		0-39	0-32	0-39	
4	0-40		0-43	0-37	0-42	0-41
5	0-26		0-37	0-26**L**	0-34	
6	0-43		0-47	0-43	0-46	0-47
7	1-00		1-11	1-00	1-11	
10	1-10		1-15	1-02	1-03	
11	0-62		0-62	0-55	0-55	
12	0-50		0-62	0-46	0-60	0-58
13	0-56		1-04	0-56	1-04	
14	0-58		0-60	0-48	0-49	
17	0-44		0-51	0-42	0-50	
18	0-51		0-51	0-37	0-38	
19	0-45		0-55	0-44	0-51	0-55
20	0-60		1-00	0-54	1-00	
21	1-08		1-21	1-08	1-12	
24	1-26		1-26	1-18	1-24	
25	1-34		1-34**H**	1-22	1-28	
26	1-30		1-30	1-21	1-27	
27	1-14		1-14	0-60	0-61	
28	0-56		0-56	0-40	0-47	

85Dec Strike 74.00

Jun	Open		High	Low	Close	
3	1-16		1-16	0-60	1-00	
4	1-07		1-11	1-01	1-06	
5	0-40		1-00	0-40**L**	0-60	
6	1-15		1-18	1-08	1-18	
7	1-35		1-55	1-27	1-55	
10	1-46	1-48	1-60	1-40	1-42	
11	1-35		1-35	1-23	1-23	
12	1-18		1-33	1-18	1-33	
13	1-31		1-48	1-28	1-44	
14	1-30		1-30	1-18	1-18	
17	1-10		1-22	1-10	1-22	1-19
18	1-14		1-17	0-63	1-02	1-01
19	1-11		1-28	1-10	1-28	1-25
20	1-20		1-43	1-20	1-38	1-40
21	2-00		2-08	1-56	1-60	
24	2-10		2-18	2-05	2-12	
25	2-16		2-22**H**	2-10	2-17	
26	2-09		2-18	2-05	2-18	
27	1-60		1-61	1-36	1-40	
28	1-28		1-28	1-14	1-20	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 76.00

Jun	Open		High	Low	Close	
3	1-62		1-62	1-40	1-50	
4	1-45		1-57	1-44	1-55	
5	1-20		1-41	1-20L	1-34	
6	1-58		2-04	1-50	2-04	
7	2-18		2-58	2-18	2-58	
10	2-44		2-56	2-32	2-34	
11	2-22		2-24	2-07	2-09	2-07
12	2-03		2-22	1-58	2-19	
13	2-28		2-39	2-16	2-33	
14	2-18		2-18	1-60	2-00	2-01
17	1-42		2-03	1-42	2-01	1-63
18	2-00		2-01	1-40	1-42	
19	1-62		2-12	1-55	2-10	2-08
20	2-06	2-07	2-37	2-02	2-26	2-30
21	2-52		3-11	2-51	2-62	
24	3-17		3-23	3-06	3-20	
25	3-30		3-30H	3-12	3-21	
26	3-18		3-22	3-04	3-21	3-22
27	2-59		2-62	2-35	2-36	
28	2-22		2-22	2-07	2-11	

85Dec Strike 78.00

Jun	Open	High	Low	Close	
3	2-25	2-56	2-25	2-52	
4	2-52	2-57	2-46	2-54	
5	2-04	2-33	2-04L	2-28	2-24
6	2-56	2-56	2-41	2-53	
7	3-24	3-48	3-21	3-48	
10	3-45	4-00	3-38	3-38	
11	3-24	3-24	3-09	3-09	
12	2-60	3-28	2-58	3-26	
13	3-36	3-48	3-28	3-42	
14	3-07	3-07	2-56	2-63	
17	2-50	2-63	2-48	2-62	2-60
18	2-60	2-60	2-34	2-36	
19	2-57	3-16	2-50	3-14	3-12
20	3-07	3-42	3-07	3-35	
21	3-52	4-25	3-52	4-10	
24	4-38	4-30	4-23	4-34	
25	4-41	4-44H	4-28	4-36	
26	4-28	4-38	4-24	4-38	
27	4-10	4-10	3-43	3-46	
28	3-25	3-25	3-09	3-19	

85Dec Strike 80.00

Jun	Open	High	Low	Close
3				
4	4-01	4-13	4-01	4-13
5	3-33	3-38	3-33L	3-35
6	3-62	4-00	3-60	4-00
7	4-37	5-12	4-37	5-12
10				4-58N
11	4-42	4-42	4-30	4-30
12				4-46N
13				5-00N
14	4-15	4-15	4-11	4-11
17				4-09N
18	3-56	3-56	3-45	3-47
19	4-00	4-27	4-00	4-27
20	4-52	4-54	4-52	4-54
21				5-39N
24	5-57	6-00H	5-57	6-00
25				6-04N
26				6-09N
27	5-21	5-30	5-06	5-08
28				4-42N

US BONDS PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85DEC

Jun	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
3			127H	50	779	160	528	885	213	573L	1,153		4,468
4	209H	78	122	666H	1,172H	679	207	1,108	397	629	130	20	5,417
5				10L	355	75	1,128	1,064	853	2,498	1,117	20	7,130
6		44		10	33L	431	508	437	2,140	754	86	67	4,510
7		22	6L		94	2,165H	1,009	683	1,564	3,523	191	88	9,345
10					51	238	302	2,318H	1,213	1,4[illegible]	263		5,810
11		185H				294	762	680	166	1,257	730	10	4,084
12		5L		30	82	606	102	574	174	4,297	45L		5,915
13					50	1,889	1L	339	1,193	578	404		4,454
14				10	81	637	531	564	397	1,550	601	1L	4,372
17				20	399	389	198	437	208	1,243	705		3,599
18				460	40	139	1,071	1,740	490	1,014	115	48	5,117
19					323	933	137	344	162L	1,996	1,749H	25	5,669
20				50	154	10	286	688	1,546	2,710	563	2	6,009
21				80	74	6L	990	416	573	2,238	285		4,662
24	10L		50	50	34	306	751	197	416	1,051	226	10	3,101L
25		50	25	120	55	107	723	160L	3,891H	803	500		6,434
26		69	22	22	111	153	1,138H	635	693	1,620	695		[illegible]158
27		31	50	80	64	40	181	1,493	2,851	2,339	528	152H	7,809
28			22	42	249	87	93	942	3,877	6,738H	463		12,513H
TOTAL	219	484	424	1,700	4,210	9,344	10,646	15,704	23,017	38,836	10,549	443	115,576

US BONDS PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85DEC

Jun	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	TOTAL
3	525	720H	730	1,662	1,968	3,223	4,621	7,075	3,807L	905L	1,342L		26,578L
4	624H	654	735	1,849H	2,078H	3,021	4,704	7,545	4,159	1,326	1,450	20L	28,165
5	624	654	735	1,849	1,970	3,090	3,752	8,033	4,312	2,716	2,333	20	30,088
6	624	610	735	1,849	1,895	3,090	3,504	8,251	4,690	2,555	1,863	67	29,733
7	624	598	735	1,849	1,898	4,478H	4,504	8,823	5,910	5,540	1,804	155	36,918
10	525	598	735	1,649	1,898	4,394	4,750H	8,987	6,468	5,754	2,049	155	37,962
11	525	591	735	1,649	1,898	4,242	4,267	8,702	6,469	5,931	1,855	155	37,019
12	525	589	735	1,669	1,853	4,097	4,263	9,011	6,383	6,074	1,892	155	37,246
13	525	589	735	1,669	1,863	3,008	4,263	9,049H	6,677	6,574	1,970	155	37,077
14	525	589	735	1,674	1,844	2,990	3,894	9,025	6,578	6,650	1,978	156	36,638
17	525	589	735	1,654	1,834	2,601	4,039	8,718	6,529	7,179	2,417	156	36,976
18	525	589	735	1,304	1,834	2,561	3,979	7,641	6,262	6,859	2,411	204	34,904
19	525	589	735	1,304	1,750L	1,872	4,115	7,520	6,322	7,575	2,952	225H	35,484
20	525	589	735	1,254L	1,827	1,872	4,049	7,581	7,634	8,508	3,315H	224	38,113
21	525	589	735	1,254	1,794	1,876	3,571	7,576	7,591	8,791	3,300	224	37,826
24	515L	589	735	1,254	1,787	1,878	3,200	7,695	7,906	9,047	3,305	214	38,125
25	515	569L	725L	1,374	1,780	1,807	2,648	7,660	9,830	9,053H	3,115	214	39,290H
26	515	594	725	1,395	1,780	1,755	2,612	7,204	9,962H	8,834	2,786	214	38,376
27	515	625	762H	1,415	1,802	1,734	2,648	6,467	9,853	7,003	2,872	85	35,781
28	515	625	755	1,433	1,763	1,652L	2,606L	6,390L	9,708	6,885	2,743	85	35,160

H = high L = low A = asked B = bid N = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 58.00

Jun	Open	High	Low	Close
3				0-03**N**
4				0-03**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-02**N**
13	0-03	0-03**H**	0-03	0-03
14	0-02	0-03	0-02**L**	0-03
17				0-03**N**
18				0-03**N**
19				0-03**N**
20				0-02**N**
21				0-02**N**
24				0-03**N**
25				0-03**N**
26				0-03**N**
27				0-02**N**
28				0-02**N**

86Mar Strike 60.00

Jun	Open	High	Low	Close
3				0-05**N**
4				0-05**N**
5	0-03	0-03	0-03**L**	0-03
6				0-04**N**
7				0-06**N**
10				0-06**N**
11				0-05**N**
12				0-05**N**
13				0-07**N**
14				0-06**N**
17				0-06**N**
18				0-06**N**
19				0-06**N**
20				0-07**N**
21				0-08**N**
24	0-10	0-10**H**	0-10	0-10
25				0-10**N**
26				0-10**N**
27				0-07**N**
28	0-05	0-05	0-05	0-05

86Mar Strike 62.00

Jun	Open	High	Low	Close
3	0-06	0-07	0-06**L**	0-07
4				0-07**N**
5				0-06**N**
6				0-07**N**
7				0-11**N**
10				0-10**N**
11				0-09**N**
12				0-10**N**
13				0-11**N**
14	0-10	0-10	0-10	0-10
17	0-10	0-10	0-10	0-10
18	0-08	0-08	0-08	0-08
19	0-10	0-10	0-10	0-10
20				0-11**N**
21				0-12**N**
24	0-16	0-16**H**	0-16	0-16
25				0-16**N**
26				0-16**N**
27				0-10**N**
28	0-07	0-08	0-07	0-08

86Mar Strike 64.00

Jun	Open	High	Low	Close
3	0-10	0-10	0-10**L**	0-10
4				0-12**N**
5				0-10**N**
6	0-16	0-16	0-16	0-16
7	0-22	0-23	0-20	0-23
10	0-24	0-24	0-20	0-20
11				0-18**N**
12	0-18	0-19	0-18	0-19
13	0-18	0-20	0-18	0-20
14	0-18	0-18	0-16	0-16
17				0-16**N**
18	0-13	0-13 -	0-13	0-13
19				0-17**N**
20				0-21**N**
21				0-23**N**
24	0-29	0-29**H**	0-27	0-27
25				0-26**N**
26	0-23	0-23	0-21	0-23
27	0-21	0-21	0-16	0-16
28	0-13	0-13	0-13	0-13

86Mar Strike 66.00

Jun	Open		High	Low	Close	
3					0-16**N**	
4	0-21		0-23	0-21	0-22	
5	0-20		0-21	0-20**L**	0-21	
6					0-29**N**	
7	0-35		0-40	0-35	0-40	
10	0-34		0-34	0-34	0-34	
11					0-31**N**	
12	0-25		0-31	0-25	0-31	
13					0-33**N**	
14					0-26**N**	
17					0-26**N**	
18					0-23**N**	
19					0-29**N**	
20	0-25		0-31	0-25	0-31	
21	0-39		0-39	0-35	0-35	0-38
24	0-43		0-43	0-37	0-39	
25	0-45		0-45**H**	0-40	0-40	
26					0-41**N**	
27					0-30**N**	
28	0-21	0-22	0-22	0-21	0-22	

86Mar Strike 68.00

Jun	Open	High	Low	Close
3				0-28**N**
4				0-32**N**
5	0-30	0-32	0-30**L**	0-31
6	0-35	0-40	0-35	0-40
7				0-56**N**
10	0-55	0-55	0-50	0-50
11				0-45**N**
12	0-44	0-48	0-44	0-48
13	0-48	0-53	0-48	0-53
14				0-41**N**
17	0-37	0-41	0-37	0-41
18				0-36**N**
19				0-45**N**
20	0-46	0-51	0-44	0-51
21	0-54	0-62	0-54	0-59
24	1-01	1-01	0-63	1-01
25	1-04	1-04**H**	1-00	1-02
26	1-00	1-01	1-00	1-01
27	0-55	0-55	0-50	0-50
28	0-38	0-38	0-37	0-38

86Mar Strike 70.00

Jun	Open	High	Low	Close
3	0-44	0-49	0-44**L**	0-49
4				0-51**N**
5				0-49**N**
6				1-00**N**
7	1-20	1-24	1-20	1-24
10	1-30	1-30	1-16	1-16
11				1-08**N**
12	1-00	1-09	1-00	1-09
13	1-09	1-11	1-01	1-10
14				0-60**N**
17	0-60	0-63	0-56	0-63
18	0-54	0-54	0-52	0-52
19	0-60	0-63	0-60	0-63
20	1-02	1-12	0-62	1-12
21	1-22	1-28	1-22	1-24
24	1-35	1-35	1-32	1-33
25	1-38	1-40**H**	1-35	1-35
26	1-38	1-40	1-36	1-39
27	1-15	1-15	1-15	1-15
28	0-62	0-62	0-61	0-61

86Mar Strike 72.00

Jun	Open		High	Low	Close
3	1-08		1-11	1-08	1-11
4					1-10**N**
5	1-02		1-06	1-02**L**	1-06
6	1-30		1-30	1-22	1-29
7	1-43		1-62	1-43	1-62
10	2-04		2-04	1-53	1-53
11					1-44**N**
12	1-38		1-44	1-38	1-44
13	1-38		1-52	1-38	1-48
14	1-32		1-37	1-25	1-25
17	1-25		1-28	1-25	1-28
18					1-15**N**
19					1-35**N**
20	1-44		1-45	1-42	1-45
21	1-61		2-10	1-61	2-03
24	2-12		2-21	2-12	2-21
25	2-24	2-26	2-27**H**	2-18	2-20
26	2-18		2-27	2-16	2-27
27	2-00		2-00	1-52	1-58
28	1-30		1-33	1-27	1-33

86Mar Strike 74.00

Jun	Open	High	Low	Close	
3	1-40	1-53	1-40	1-53	
4				1-56**N**	
5	1-36	1-42	1-36**L**	1-41	
6	1-60	2-02	1-60	2-00	
7	2-24	2-53	2-24	2-49	2-53
10	2-58	2-58	2-37	2-37	
11	2-25	2-25	2-17	2-20	
12	2-11	2-25	2-11	2-25	
13	2-30	2-34	2-30	2-34	
14	2-20	2-20	2-06	2-06	
17	1-62	2-07	1-62	2-07	
18	1-51	1-56	1-51	1-56	
19	2-00	2-19	1-61	2-19	
20	2-26	2-40	2-23	2-40	
21	2-53	3-04	2-53	2-58	
24	3-10	3-13	3-02	3-13	
25	3-14	3-19	3-12	3-13	
26	3-16	3-23**H**	3-10	3-23	
27	2-54	2-54	2-41	2-49	
28	2-20	2-20	2-18	2-20	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Mar Strike 76.00 -				86Mar Strike 78.00				86Mar Strike 82.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	2-35	2-46	2-35	2-46								
4				2-48N					6-28	6-38H	6-28L	6-38
5	2-20	2-32	2-18L	2-30								6-00N
6	2-56 2-57	2-58	2-56	2-57								6-34N
7	3-30	3-56	3-30	3-56								7-59N
10				3-37N								7-30N
11	3-19	3-19	3-08	3-13								7-07N
12	3-11	3-24	3-04	3-24								7-21N
13	3-31	3-37	3-15	3-30								7-35N
14	3-00	3-02	2-61	3-02								6-44N
17	2-53	3-01	2-53	3-00								6-43N
18	2-62	2-62	2-45	2-45	3-43	3-44H	3-43L	3-44				6-16N
19	2-57	3-16	2-54	3-16				4-24N				7-12N
20	3-16	3-40	3-16	3-40				4-48N				7-48N
21	3-54	4-10	3-54	4-00				5-16N				8-18N
24	4-15	4-20	4-09	4-20				5-39N				8-40N
25				4-22N				5-42N				8-50N
26	4-31	4-31H	4-31	4-31				5-48N				8-58N
27	3-48	3-48	3-48	3-48				4-62N				7-61N
28	3-16	3-20	3-11	3-20				4-27N				7-23N

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Jun	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	82.00	TOTAL
3			19	93H			30	42	81	10L			275
4					58							25H	83
5					40	40		60	145	24			309
6		5H	5			3L		6	22	22			63L
7				12	1L	3	11	25	355	11			418
10					50	51	55	56	85				297
11				1L			5	1L	4L	500			511
12				1	29	270	21	60	36	500			917
13	10L	1L		3		150	235	1,375H	5	1,040			2,819
14	20H		1L	2			165	25	12	810			1,035
17			60H			25	1,323H	3	16	1,690			3,117
18			2	1			13		10	225	1H		252
19			1				10		1,099H	340			1,450
20					27	265	129	150	125	1,190			1,886
21					571	337	355	60	530	1,625			3,478H
24		1	3	10	1,002H	58	750	78	769	789			3,460
25				3	505	513	566	322	152				2,061
26				2	7	50	69	760	826	100			1,814
27				8		16	1L	77	46	37			185
28	10	2	8	1	510	598H	10	59	201	2,071H			3,470
TOTAL	40	9	99	137	2,800	2,379	3,748	3,159	4,519	10,984	1	25	27,900

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Jun	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	82.00	TOTAL
3	2L	17L	31L	52L	718L	215	175L	146L	95L	10L			1,461L
4	2	17	31	52	767	215	175	146	95	10		25H	1,535
5	2	17	31	52	727	175L	175	206	240	32		25	1,682
6	2	22	33	52	727	175	175	208	242	40		25	1,701
7	2	22	33	62	728	175	185	223	596	41		25	2,092
10	2	22	33	62	778	226	235	252	670	41		25	2,346
11	2	22	33	62	778	226	235	253	668	489		25	2,793
12	2	22	33	62	771	456	223	298	704	889		25	3,485
13	12	23	33	65	771	606	328	1,476	709	1,669		25	5,717
14	22	23	32	65	771	606	493	1,476	714	1,836		25	6,063
17	22	23	86	65	771	631	1,727	1,478	712	1,065		25	6,605
18	22	23	86	66	771	631	1,739	1,478	712	1,265	1H	25	6,819
19	22	23	87	66	771	631	1,749	1,478	1,394	1,375	1	25	7,622
20	22	23	87	66	798	881	1,874	1,616	1,464	2,019	1	25	8,876
21	22	23	87	66	1,348	1,196	2,209	1,626	1,595	3,029	1	25	11,227
24	22	24	90	66	2,316	1,243	2,959	1,646	1,286	3,310	1	25	12,988
25	22	24	90	66	2,818	1,744H	3,414	1,905	1,436	3,360	1	25	14,905
26	22	24	90	64	2,825H	1,744	3,482	2,195	2,207	3,460	1	25	16,139
27	22	24	90	71	2,825	1,744	3,483H	2,224	2,211	3,564	1	25	16,284
28	32H	26H	96H	72H	2,324	1,288	3,473	2,229H	2,412H	4,926H	1	25	16,904H

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 58.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

85Sep Strike 60.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

85Sep Strike 62.00

Jul	Open	High	Low	Close
1				0-01**N**
2	0-01	0-01**H**	0-01**L**	0-01
3				0-01**N**
4	**HOLIDAY**			
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

85Sep Strike 64.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
5				0-01**N**
8	0-01	0-01**H**	0-01**L**	0-01
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

85Sep Strike 66.00

Jul	Open	High	Low	Close
1	0-01	0-01**H**	0-01**L**	0-01
2	0-01	0-01	0-01	0-01
3				0-01**N**
4	**HOLIDAY**			
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11	0-01	0-01	0-01	0-01
12				0-01**N**
15				0-01**N**
16	0-01	0-01	0-01	0-01
17	0-01	0-01	0-01	0-01
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				U-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**
31	0-01	0-01	0-01	0-01

85Sep Strike 68.00

Jul	Open	High	Low	Close	
1	0-02	0-03**H**	0-02	0-02	
2	0-02	0-02	0-02	0-02	
3	0-02	0-02	0-02	0-02	
4	**HOLIDAY**				
5	0-01	0-01	0-01**L**	0-01	
8	0-01	0-01	0-01	0-01	
9	0-01	0-01	0-01	0-01	
10	0-01	0-02	0-01	0-01	
11	0-02	0-02	0-01	0-02	0-01
12	0-01	0-02	0-01	0-01	
15				0-01**N**	
16	0-01	0-02	0-01	0-01	
17	0-01	0-02	0-01	0-01	
18	0-01	0-01	0-01	0-01	
19	0-01	0-01	0-01	0-01	
22	0-01	0-01	0-01	0-01	
23	0-01	0-01	0-01	0-01	
24	0-01	0-01	0-01	0-01	
25	0-01	0-01	0-01	0-01	
26				0-01**N**	
29	0-01	0-02	0-01	0-01	
30	0-01	0-01	0-01	0-01	
31	0-01	0-01	0-01	0-01	

85Sep Strike 70.00

Jul	Open	High	Low	Close	
1	0-04	0-05	0-04	0-05	0-04
2	0-05	0-06**H**	0-04	0-04	0-05
3	0-04	0-05	0-04	0-04	0-05
4	**HOLIDAY**				
5	0-03	0-03	0-02	0-03	0-02
8	0-03	0-03	0-03	0-03	
9	0-03	0-04	0-02	0-03	
10	0-03	0-03	0-03	0-03	
11	0-04	0-04	0-03	0-04	
12	0-03	0-05	0-03	0-03	
15	0-04	0-04	0-02	0-02	
16	0-02	0-03	0-02	0-02	
17	0-02	0-03	0-02	0-02	
18	0-02	0-03	0-01**L**	0-02	0-03
19	0-02	0-03	0-02	0-02	
22	0-03	0-03	0-02	0-03	0-02
23	0-03	0-03	0-02	0-02	
24	0-02	0-02	0-01	0-02	
25	0-02	0-03	0-01	0-01	0-02
26	0-02	0-03	0-02	0-02	
29	0-03	0-04	0-02	0-02	0-03
30	0-03	0-04	0-02	0-03	
31	0-03	0-04	0-02	0-02	

85Sep Strike 72.00

Jul	Open		High	Low	Close	
1	0-10		0-10	0-08	0-10	0-09
2	0-10		0-12	0-09	0-10	
3	0-09		0-10	0-09	0-09	0-10
4	**HOLIDAY**					
5	0-06		0-07	0-04	0-06	
8	0-08		0-08	0-05	0-07	
9	0-08		0-08	0-05	0-07	
10	0-07		0-07	0-06	0-07	
11	0-07		0-11	0-07	0-11	0-10
12	0-11		0-12	0-08	0-08	
15	0-10		0-11	0-07	0-08	
16	0-07		0-08	0-05	0-06	0-05
17	0-03	0-05	0-06	0-03**L**	0-05	0-04
18	0-05		0-07	0-04	0-07	
19	0-06		0-09	0-06	0-07	
22	0-09		0-11	0-08	0-08	
23	0-09		0-09	0-06	0-07	0-06
24	0-05	0-06	0-08	0-05	0-06	0-08
25	0-08	0-07	0-09	0-06	0-07	
26	0-10		0-10	0-07	0-09	
29	0-11		0-15**H**	0-10	0-11	0-12
30	0-12		0-15	0-10	0-11	
31	0-10		0-13	0-09	0-09	

85Sep Strike 74.00

Jul	Open		High	Low	Close	
1	0-21	0-22	0-25	0-19	0-21	
2	0-24	0-25	0-26	0-20	0-24	0-23
3	0-21		0-26	0-20	0-24	0-25
4	**HOLIDAY**					
5	0-16	0-11	0-16	0-11**L**	0-13	0-12
8	0-13		0-17	0-12	0-17	
9	0-19	0-21	0-21	0-14	0-17	
10	0-14		0-18	0-14	0-18	
11	0-20	0-18	0-27	0-18	0-27	0-26
12	0-25	0-23	0-31	0-22	0-22	
15	0-26		0-27	0-19	0-21	
16	0-21		0-21	0-14	0-15	
17	0-11		0-16	0-11	0-12	0-13
18	0-13		0-24	0-12	0-24	
19	0-22	0-20	0-28	0-20	0-23	0-21
22	0-26		0-33	0-26	0-27	0-28
23	0-30		0-30	0-22	0-23	
24	0-20		0-27	0-17	0-26	0-27
25	0-28	0-27	0-31	0-26	0-30	0-29
26	0-35	0-38	0-38	0-28	0-33	
29	0-40		0-55**H**	0-38	0-43	0-44
30	0-43		0-53	0-36	0-42	0-43
31	0-37		0-45	0-31	0-32	0-33

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 76.00

Jul	Open		High	Low	Close	
1	0-50	0-52	0-57	0-46	0-52	
2	0-58		0-59	0-49	0-55	
3	0-50		0-59	0-48	0-56	0-57
4	**HOLIDAY**					
5	0-31	0-32	0-35	0-27**L**	0-29	
8	0-31	0-33	0-39	0-27	0-39	0-38
9	0-44	0-47	0-47	0-32	0-38	0-39
10	0-38	0-34	0-46	0-34	0-45	0-46
11	0-46		0-61	0-46	0-60	0-59
12	0-53	0-59	1-06	0-51	0-52	0-53
15	0-60	0-61	0-61	0-46	0-52	0-51
16	0-50		0-50	0-38	0-41	0-39
17	0-31	0-29	0-41	0-29	0-35	0-34
18	0-34	0-36	0-60	0-34	0-58	0-60
19	0-53	0-55	1-04	0-53	0-60	0-59
22	1-05	1-07	1-20	1-03	1-08	1-10
23	1-15		1-15	0-63	1-03	1-02
24	0-56		1-12	0-56	1-11	1-12
25	1-15	1-13	1-25	1-12	1-20	1-18
26	1-39		1-39	1-18	1-32	1-30
29	1-50		2-08**H**	1-44	1-48	1-50
30	1-50		2-03	1-35	1-47	1-50
31	1-35		1-51	1-25	1-26	

85Sep Strike 78.00

Jul	Open		High	Low	Close	
1	1-44		1-51	1-34	1-45	1-42
2	1-53		1-56	1-40	1-52	
3	1-42		1-55	1-38	1-54	
4	**HOLIDAY**					
5	1-08	1-09	1-13	0-62**L**	1-03	1-05
8	1-08	1-10	1-24	1-03	1-20	1-19
9	1-31	1-29	1-34	1-07	1-19	1-20
10	1-17		1-30	1-13	1-29	1-30
11	1-36	1-38	1-60	1-36	1-56	1-58
12	1-50		2-08	1-42	1-45	1-47
15	1-58		1-58	1-37	1-45	1-46
16	1-41		1-41	1-26	1-30	1-28
17	1-12	1-08	1-33	1-08	1-17	1-16
18	1-21		2-05	1-16	2-01	2-05
19	1-52	1-53	2-19	1-52	2-10	2-08
22	2-32		2-42	2-18	2-27	2-31
23	2-40		2-40	2-21	2-24	2-21
24	2-07		2-40	2-03	2-39	2-40
25	2-45		2-59	2-42	2-47	
26	3-18		3-18	2-53	3-04	3-03
29	3-33		3-55**H**	3-26	3-33	
30	3-21		3-48	3-10	3-30	
31	3-24		3-26	2-61	2-00	

85Sep Strike 80.00

Jul	Open	High	Low	Close
1	2-60	3-06	2-52	3-00
2	3-12	3-12	2-63	3-10
3				3-11**N**
4	**HOLIDAY**			
5	2-20	2-20	1-60**L**	2-05
8	2-07	2-33	2-07	2-28
9	2-45	2-47	2-14	2-28
10	2-22	2-43	2-20	2-43
11	2-58	3-18	2-55	3-18
12	3-03	3-38	3-03	3-07
15	3-17	3-17	2-63	3-04
16	2-63	3-00	2-48	2-48
17	2-39	2-39	2-30	2-30
18	3-15	3-33	3-04	3-33
19	3-20	3-58	3-20	3-42
22	4-14	4-18	4-00	4-10
23	4-09	4-15	4-04	4-09
24	3-53	4-25	3-53	4-25
25	4-46	4-46	4-36	4-38
26	4-55	4-60	4-48	4-60
29	5-20	5-45**H**	5-19	5-25
30	5-34	5-34	5-19	5-21
31				4-54**N**

85Sep Strike 82.00

Jul	Open	High	Low	Close
1				4-38**N**
2	4-55	4-55	4-55	4-55
3				4-56**N**
4	**HOLIDAY**			
5	3-37	3-37	3-22**L**	3-32
8				4-00**N**
9				4-00**N**
10				4-14**N**
11	4-58	4-60	4-58	4-60
12	4-60	4-60	4-48	4-48
15				4-48**N**
16				4-27**N**
17				4-05**N**
18	5-05	5-28**H**	5-05	5-28
19				5-36**N**
22				6-10**N**
23				6-04**N**
24				6-25**N**
25				6-38**N**
26				6-58**N**
29				7-24**N**
30				7-21**N**
31				6-54**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Jul	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1					201	1,330	994	3,014	4,360	5,233	1,548	653		17,333
2					62	70	88	1,710	8,004	2,709	328L	100	2L	13,073
3						4L	49	464	4,395	2,886	1,149			8,947L
4	HOLIDAY													
5						148	666	702	3,229	4,749	4,088	787H	62H	14,431
8				11H		21	1,774	633	2,733	3,725	9,586	301		18,784
9						14	177	541	1,660L	8,195H	10,349H	230		21,166
10						89	21	1,096	6,033	3,373	4,201	233		15,046
11					20	35	162	923	3,818	5,134	4,271	348	5	14,716
12						4	289	1,381	5,400	4,717	4,077	49	10	15,927
15					10	80	51	237L	2,009	2,315L	4,676	341		9,719
16			115H		734H	429	35	242	2,546	5,184	4,603	18		13,906
17					502	786	1,625	1,936	3,957	7,093	4,207	50		20,156
18						62	209	1,769	6,723	7,351	4,059	157	20	20,350
19						90	159	2,283	5,892	8,176	2,440	316		19,356
22						80	157	1,735	4,121	3,798	3,099	148		13,138
23						34	4L	1,577	4,179	3,611	1,447	118		10,970
24						601	85	1,171	3,081	3,019	2,932	367		11,256
25		4H			2L	51	604	986	8,168	5,686	1,508	4L		17,013
26							226	4,988H	9,164H	3,847	1,770	10		20,005
29		2				1,730H	1,787H	4,217	9,070	3,577	822	18		21,223H
30		1L		1L		34	333	1,710	7,067	2,758	2,375	5		14,284
31				3	501	24	1,491	2,121	3,438	3,151	544			11,273
TOTAL		7	115	15	2,032	5,716	10,986	35,436	109,047	100,287	74,079	4,253	99	342,072

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Jul	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1	655H	2,213H	1,702H	4,238H	9,143H	17,140H	14,456H	13,641	23,967	22,713	9,806	969	21L	120,664
2	655	2,213	1,702	4,238	9,102	17,035	13,519	14,076H	24,655	22,171	9,761L	868	23	120,018
3	655	2,213	1,702	4,238	9,102	17,035	13,548	13,882	26,488	22,770	10,119	868	23	122,643
4	HOLIDAY													
5	655	2,213	1,702	4,238	9,102	17,035	13,417	13,617	26,698	22,711	11,983	768	83	124,222
8	655	2,213	1,702	4,238	9,102	17,036	12,189	13,434	27,304	22,348	17,786	760L	81	128,848
9	655	2,213	1,702	4,238	9,102	17,036	12,156	13,491	27,853H	27,098	15,709	781	81	132,115
10	655	2,213	1,702	4,238	9,102	17,064	12,157	13,145	24,369	27,897	17,170	956	81	130,749
11	655	2,213	1,702	4,238	9,102	17,054	12,115	13,105	24,184	28,038H	18,668H	1,034	79	132,187H
12	655	2,213	1,702	4,238	9,102	17,054	12,109	13,066	22,109	26,128	17,038	1,078	89H	126,581
15	655	2,213	1,702	4,238	9,102	17,074	12,101	13,072	22,504	25,900	16,598	1,057	89	126,305
16	655	2,213	1,702	4,238	9,085	16,718	12,107	12,829	23,672	27,410	16,991	1,067	89	128,776
17	655	2,213	1,702	4,238	8,811	16,619	11,812	13,262	22,653	26,745	17,805	1,109	89	127,713
18	655	2,213	1,702	4,238	8,811	16,601	11,824	12,881	24,289	26,232	18,453	967	79	128,945
19	655	2,213	1,702	4,238	8,811	16,595	11,746	12,443	25,682	24,537	18,013	1,214H	79	127,928
22	655	2,213	1,702	4,238	8,811	16,527	11,712	11,781	24,319	23,904	16,278	1,165	79	123,384
23	655	2,213	1,702	4,238	8,811	16,527	11,502	12,202	24,428	24,031	15,791	1,178	79	123,357
24	655	2,213	1,702	4,238	8,811	15,918	11,508	10,719	24,249	24,412	15,919	1,168	79	121,591
25	655	2,209	1,702	4,238	8,809	15,918	11,539	10,717L	23,602	23,938	15,119	1,166	79	119,691
26	655	2,209	1,702	4,238	8,809	15,918	11,375	11,666	23,238	22,786	14,190	1,158	73	118,017
29	655	2,207L	1,702	4,238	8,809	14,488	10,225	12,171	23,966	21,760	13,967	1,030	73	115,291
30	655	2,207	1,702	4,238	8,809	14,486L	10,104	12,804	22,565	21,845	13,022	1,024	73	113,534
31	655	2,207	1,702	4,235L	8,783L	14,604	9,546L	13,279	22,099L	21,498L	13,105	1,024	73	112,810L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 58.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

85Dec Strike 60.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3	0-01	0-02**H**	0-01**L**	0-02
4	**HOLIDAY**			
5				0-02**N**
8	0-01	0-02	0-01	0-02
9	0-01	0-01	0-01	0-01
10				0-01**N**
11	0-02	0-02	0-02	0-02
12				0-02**N**
15				0-02**N**
16	0-01	0-01	0-01	0-01
17				0-01**N**
18				0-02**N**
19				0-02**N**
22				0-02**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

85Dec Strike 62.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-02**N**
3	0-02	0-03**H**	0-02**L**	0-03
4	**HOLIDAY**			
5	0-03	0-03	0-02	0-03
8	0-03	0-03	0-02	0-03
9				0-03**N**
10				0-03**N**
11	0-02	0-03	0-02	0-03
12				0-03**N**
15	0-03	0-03	0-03	0-03
16	0-03	0-03	0-02	0-02
17	0-02	0-02	0-02	0-02
18	0-03	0-03	0-03	0-03
19				0-03**N**
22				0-03**N**
23				0-02**N**
24				0-02**N**
25				0-02**N**
26				0-02**N**
29				0-03**N**
30	0-03	0-03	0-03	0-03
31	0-03	0-03	0-03	0-03

85Dec Strike 64.00

Jul	Open		High	Low	Close
1	0-03		0-03	0-03**L**	0-03
2					0-04**N**
3	0-03		0-04	0-03	0-04
4	**HOLIDAY**				
5	0-04		0-04	0-04	0-04
8	0-04		0-04	0-04	0-04
9	0-04		0-04	0-04	0-04
10	0-03		0-04	0-03	0-04
11	0-04		0-05	0-04	0-05
12					0-05**N**
15					0-05**N**
16	0-04		0-05	0-04	0-04
17	0-04		0-04	0-04	0-04
18	0-04	0-03	0-05	0-03	0-05
19	0-04		0-04	0-04	0-04
22					0-04**N**
23	0-04		0-04	0-03	0-03
24					0-03**N**
25	0-04		0-04	0-04	0-04
26	0-04		0-04	0-04	0-04
29	0-05		0-07**H**	0-05	0-05
30					0-05**N**
31	0-05		0-05	0-05	0-05

85Dec Strike 66.00

Jul	Open	High	Low	Close
1	0-06	0-06	0-05**L**	0-05
2	0-06	0-06	0-06	0-06
3	0-05	0-06	0-05	0-06
4	**HOLIDAY**			
5	0-06	0-06	0-06	0-06
8	0-06	0-07	0-06	0-07
9	0-08	0-08	0-07	0-07
10	0-07	0-07	0-05	0-07
11	0-08	0-09	0-08	0-09
12	0-10	0-11	0-09	0-09
15	0-09	0-09	0-09	0-09
16	0-08	0-08	0-08	0-08
17				0-07**N**
18	0-06	0-09	0-06	0-09
19	0-10	0-10	0-07	0-08
22	0-10	0-10	0-09	0-09
23	0-07	0-08	0-07	0-08
24	0-07	0-08	0-07	0-08
25	0-09	0-09	0-09	0-09
26	0-11	0-11	0-10	0-10
29	0-14	0-15**H**	0-12	0-12
30	0-12	0-14	0-12	0-12
31	0-10	0-10	0-09	0-10

85Dec Strike 68.00

Jul	Open	High	Low	Close	
1	0-12	0-12	0-10**L**	0-11	
2	0-11	0-12	0-11	0-11	0-12
3				0-13**N**	
4	**HOLIDAY**				
5	0-12	0-12	0-12	0-12	
8	0-12	0-14	0-12	0-14	
9	0-13	0-13	0-13	0-13	
10	0-13	0-15	0-13	0-15	
11	0-16	0-18	0-16	0-18	
12	0-18	0-21	0-17	0-17	
15				0-16**N**	
16	0-15	0-15	0-14	0-14	
17	0-12	0-14	0-12	0-12	
18	0-13	0-18	0-13	0-18	
19	0-17	0-18	0-16	0-18	
22	0-20	0-20	0-17	0-19	
23	0-18	0-19	0-16	0-17	
24	0-15	0-18	0-15	0-18	
25	0-19	0-20	0-18	0-19	
26	0-22	0-23	0-20	0-22	
29	0-25	0-30**H**	0-25	0-26	
30	0-30	0-30	0-22	0-26	
31	0-25	0-25	0-21	0-21	

85Dec Strike 70.00

Jul	Open		High	Low	Close
1	0-21		0-25	0-20	0-22
2	0-27		0-27	0-24	0-25
3					0-26**N**
4	**HOLIDAY**				
5	0-21		0-21	0-21	0-21
8	0-23		0-25	0-22	0-25
9	0-26		0-26	0-24	0-24
10	0-24		0-26	0-23	0-26
11	0-30		0-36	0-29	0-36
12	0-34		0-39	0-34	0-35
15	0-35		0-35	0-30	0-31
16	0-28		0-28	0-24	0-24
17	0-18		0-25	0-18**L**	0-21
18	0-24		0-35	0-24	0-35
19	0-32		0-36	0-32	0-34
22	0-38		0-39	0-36	0-36
23	0-34		0-37	0-31	0-32
24	0-31		0-34	0-30	0-34
25	0-36		0-39	0-33	0-34
26	0-41	0-43	0-44	0-38	0-39
29	0-46		0-55**H**	0-46	0-47
30	0-47		0-51	0-42	0-4[illegible]
31	0-47		0-47	0-37	0-37

85Dec Strike 72.00

Jul	Open		High	Low	Close	
1	0-43		0-45	0-38	0-41	
2	0-46		0-49	0-44	0-46	
3	0-43		0-50	0-42	0-50	
4	**HOLIDAY**					
5	0-38		0-40	0-35**L**	0-35	
8	0-40		0-46	0-39	0-45	
9	0-48		0-48	0-39	0-43	
10	0-41		0-46	0-41	0-46	
11	0-49	0-51	0-62	0-49	0-60	
12	0-63		1-03	0-58	0-58	
15	1-01		1-01	0-52	0-53	
16	0-52		0-52	0-44	0-44	
17	0-38		0-45	0-38	0-41	
18	0-43		1-00	0-42	0-60	1-00
19	0-60		1-06	0-58	1-00	
22	1-08	1-10	1-12	1-00	1-03	
23	1-05		1-05	0-60	0-62	
24	0-58		1-01	0-55	1-00	
25	1-00		1-08	1-00	1-04	
26	1-12	1-15	1-16	1-07	1-13	
29	1-18		1-34**H**	1-18	1-18	1-19
30	1-19		1-30	1-11	1-23	
31	1-20		1-24	1-08	1-08	

85Dec Strike 74.00

Jul	Open	High	Low	Close	
1	1-09	1-16	1-05	1-10	
2	1-20	1-20	1-12	1-18	
3	1-16	1-25	1-11	1-22	1-25
4	**HOLIDAY**				
5	0-60	1-06	0-60**L**	1-02	
8	1-10	1-14	1-00	1-13	1-09
9	1-16	1-20	1-00	1-07	1-08
10	1-09	1-18	1-06	1-15	
11	1-22	1-37	1-21	1-33	
12	1-32	1-45	1-27	1-27	
15	1-34	1-34	1-21	1-27	1-25
16	1-21	1-24	1-12	1-17	1-15
17	1-02	1-19	1-02	1-08	
18	1-11	1-44	1-11	1-42	1-43
19	1-33	1-52	1-32	1-43	
22	1-54	1-62	1-45	1-49	1-52
23	1-58	1-58	1-38	1-41	
24	1-35	1-50	1-30	1-50	1-48
25	1-56	1-60	1-49	1-57	
26	2-05	2-11	1-58	2-01	2-05
29	2-19	2-28**H**	2-11	2-17	
30	2-19	2-26	2-01	2-14	
31	2-04	2-18	1-61	1-61	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Dec Strike 76.00						**85Dec Strike 78.00**						**85Dec Strike 80.00**			
Jul	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1	1-54		2-04	1-52	1-61		2-51		3-06	2-51	3-01					4-22**N**
2	2-10		2-11	1-62	2-07		3-10		3-18	3-03	3-13		4-31	4-34	4-25	4-34
3	2-03		2-16	1-60	2-11		3-02		3-26	3-00	3-17					4-40**N**
4	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**			
5	1-50		1-50	1-36**L**	1-37		2-44	2-45	2-45	2-28**L**	2-30		3-59	3-59	3-38**L**	3-38
8	1-52	1-41	1-62	1-41	1-57		2-37		2-58	2-37	2-55		3-45	4-05	3-45	4-05
9	2-00		2-00	1-46	1-57		2-62		2-62	2-42	2-52		4-10	4-10	4-00	4-03
10	1-53		2-00	1-51	2-00		2-50		2-63	2-47	2-63		3-60	4-14	3-60	4-14
11	2-10		2-28	2-06	2-25		3-11		3-34	3-09	3-34					4-56**N**
12	2-24		2-41	2-17	2-17		3-25		3-47	3-19	3-24					4-44**N**
15	2-21		2-24	2-12	2-15		3-32		3-32	3-16	3-20					4-43**N**
16	2-15		2-15	2-00	2-04	2-01	3-12		3-14	3-03	3-05	3-03	4-31	4-31	4-24	4-24
17	1-46		2-08	1-46	1-58		2-52		3-08	2-52	2-58		4-06	4-21	4-04	4-09
18	2-01	2-02	2-35	1-60	2-33		2-59		3-50	2-59	3-48		4-17	5-11	4-17	5-11
19	2-28		2-48	2-28	2-45	2-46	4-00		4-00	3-46	3-55		5-28	5-31	5-20	5-20
22	2-57		2-63	2-44	2-49	2-54	4-02		4-11	4-00	4-04		5-48	5-49	5-37	5-37
23	2-60		2-60	2-37	2-42	2-43	4-05		4-06	3-57	3-60					5-30**N**
24	2-27		2-53	2-27	2-51		3-48		4-14	3-48	4-14					5-52**N**
25	2-59		3-06	2-57	2-61		4-24		4-27	4-17	4-19		6-03	6-03	5-58	5-58
26	3-20		3-20	3-01	3-06		4-35		4-42	4-27	4-40					6-17**N**
29	3-25		3-50**H**	3-25	3-30		4-58		5-12	4-56	4-60		6-57	6-57**H**	6-38	6-43
30	3-16		3-40	3-11	3-26		4-51		5-14**H**	4-51	4-56		6-32	6-33	6-32	6-33
31	3-19		3-32	3-05	3-05		4-45		4-59	4-31	4-32					6-06**N**

85Dec Strike 82.00

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
5	5-24	5-24	4-60**L**	4-60
8				5-36**N**
9				5-32**N**
10				5-47**N**
11				6-28**N**
12				6-14**N**
15				6-13**N**
16				5-56**N**
17				5-39**N**
18				6-53**N**
19	7-03	7-03**H**	7-01	7-01
22				7-19**N**
23				7-13**N**
24				7-37**N**
25				7-44**N**
26				8-06**N**
29				8-32**N**
30				8-26**N**
31				7-58**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85DEC

Jul	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1		6	3	12	150	176	298	1,405	1,902	1,749	1,146**H**			6,847
2					20	405	20	276	3,524	1,028	119	501**H**		5,893
3		142**H**	45	60	22			198	423	245**L**	59			1,194
4	**HOLIDAY**													
5			132**H**	181**H**	136	7**L**	14**L**	552	1,868	392	916	44	4**H**	4,246
8		90	56		21	70	805	1,002	825	1,766	203	63		4,901
9		1**L**		2	51	20	26	69**L**	268	477	117	92		1,123**L**
10				122	142	155	504	335	2,896	644	159	29		4,986
11			101	50	46	13	268	494	755	1,321	56			3,104
12				13	157**H**	337	884	171	393	893	271			3,119
15					26		134	614	107**L**	2,258	32**L**			3,171
16			31	61	134	43	318	500	931	2,492	179	6		4,695
17			20	1**L**	10**L**	424	283	336	571	2,519	319	164		4,647
18			1**L**	36	37	18	349	901	1,744	3,535	78	12		6,711
19				51	29	79	219	365	4,804	2,697	257	222	2**L**	8,725
22					17	186	242	1,085	1,520	3,763**H**	213	97		7,123
23				30	29	303	176	292	1,711	1,082	131			3,754
24					40	88	317	1,000	1,027	2,052	115			4,639
25				11	10	12	99	1,709	2,803	1,830	391	132		6,997
26				31	60	771**H**	705	2,019	4,013	2,756	363			10,718
29				44	32	504	3,946**H**	5,920	2,676	1,805	188	35		15,150**H**
30			10	3	61	28	1,144	6,498**H**	6,194**H**	947	93	12		14,990
31			29	30	22	87	203	2,054	2,995	703	208	1**L**		6,332
TOTAL		239	428	738	1,252	3,726	10,954	27,795	43,950	36,954	5,613	1,410	6	133,065

US BONDS PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85DEC

Jul	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1	515**H**	625**L**	758**L**	1,431**H**	1,763	1,738	2,553	6,033	8,444	5,638**L**	2,617	85**L**		32,200
2	515	625	758	1,431	1,763	1,651	2,556	5,893	7,368	5,863	2,683	582		31,688
3	515	675	793	1,421	1,765	1,651	2,556	5,942	7,553	5,890	2,687	632		32,080
4	**HOLIDAY**													
5	515	675	818	1,292**L**	1,729	1,646**L**	2,525	5,860**L**	7,294**L**	5,886	2,419	626	2**H**	31,287**L**
8	515	734**H**	864**H**	1,292	1,729	1,676	2,384**L**	6,411	7,740	6,166	2,542	688	2	32,743
9	515	734	864	1,292	1,700**L**	1,692	2,410	6,436	7,890	6,112	2,519	727	2	32,893
10	515	734	864	1,304	1,792	1,757	2,581	6,518	10,647	6,511	2,567	738	2	36,530
11	515	734	800	1,299	1,802	1,789	2,714	6,621	11,313	6,609	2,573	738	2	37,509
12	515	734	800	1,308	1,906	1,734	3,247	6,644	11,440	7,238	2,427	738	2	38,733
15	515	734	800	1,308	1,896	1,734	3,248	6,588	11,484	8,845	2,432	738	2	40,324
16	515	734	805	1,321	1,915	1,772	3,152	6,671	11,738	10,536	2,326**L**	732	2	42,219
17	515	734	788	1,321	1,925	1,771	3,262	6,678	11,718	12,097	2,546	833	2	44,190
18	515	734	789	1,326	1,930	1,770	3,152	7,029	12,724	14,199	2,603	837**H**	2	47,610
19	515	734	789	1,348	1,920	1,753	3,307	7,054	16,798	14,999**H**	2,796	619	2	52,634
22	515	734	789	1,348	1,925	1,877	3,347	7,590	17,323	14,188	2,862	615	2	53,115
23	515	734	789	1,363	1,908	1,757	3,403	7,553	18,485	13,768	2,991	593	2	53,861
24	515	734	789	1,363	1,883	1,749	3,643	7,178	19,091	14,000	2,979	593	2	54,519
25	515	734	789	1,363	1,883	1,749	3,727	7,164	20,848	12,710	2,901	561	2	54,946
26	515	734	789	1,363	1,931	2,134	4,260	7,242	23,017	12,970	2,979	561	2	58,497
29	515	734	789	1,379	1,945**H**	2,524	6,455	9,800	22,439	11,669	2,975	596	2	61,822
30	515	734	788	1,378	1,921	2,548	6,908	12,637	24,555**H**	10,913	2,934	598	2	66,431
31	515	734	788	1,349	1,925	2,623**H**	6,951**H**	13,662**H**	23,840	10,478	3,038**H**	599	2	66,504**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 58.00

Jul	Open	High	Low	Close
1				0-02N
2				0-02N
3				0-02N
4	HOLIDAY			
5	0-02	0-02	0-02L	0-02
8	0-03	0-03	0-03	0-03
9				0-02N
10				0-02N
11				0-02N
12				0-02N
15				0-02N
16				0-02N
17				0-02N
18				0-02N
19	0-04	0-04H	0-03	0-03
22				0-03N
23				0-02N
24				0-02N
25				0-02N
26				0-02N
29				0-02N
30				0-02N
31				0-02N

86Mar Strike 60.00

Jul	Open	High	Low	Close
1				0-04N
2				0-04N
3	0-04	0-04	0-04L	0-04
4	HOLIDAY			
5				0-04N
8				0-04N
9				0-04N
10				0-04N
11				0-04N
12				0-04N
15				0-04N
16				0-04N
17				0-04N
18				0-04N
19				0-04N
22				0-04N
23				0-04N
24	0-04	0-04	0-04	0-04
25				0-04N
26	0-04	0-04	0-04	0-04
29	0-05	0-05H	0-05	0-05
30				0-05N
31				0-05N

86Mar Strike 62.00

Jul	Open	High	Low	Close
1	0-09	0-09	0-08L	0-08
2				0-08N
3	0-08	0-08	0-08	0-08
4	HOLIDAY			
5				0-08N
8				0-08N
9				0-07N
10				0-08N
11	0-10	0-10H	0-10	0-10
12				0-09N
15				0-09N
16				0-08N
17				0-08N
18				0-09N
19				0-09N
22				0-09N
23				0-08N
24				0-08N
25				0-08N
26				0-08N
29				0-09N
30				0-10N
31				0-10N

86Mar Strike 64.00

Jul	Open	High	Low	Close
1	0-12	0-12	0-11L	0-11
2	0-12	0-12	0-12	0-12
3	0-12	0-14	0-12	0-14
4	HOLIDAY			
5	0-13	0-13	0-13	0-13
8				0-14N
9				0-13N
10				0-14N
11				0-18N
12				0-16N
15				0-14N
16				0-14N
17	0-13	0-15	0-13	0-14
18				0-16N
19				0-14N
22				0-15N
23	0-14	0-14	0-14	0-14
24				0-14N
25				0-15N
26				0-16N
29	0-17	0-17	0-17	0-17
30	0-24	0-24H	0-20	0-20
31	0-23	0-23	0-22	0-22

86Mar Strike 66.00

Jul	Open	High	Low	Close	
1	0-20	0-20	0-20	0-20	
2	0-21	0-21	0-21	0-21	
3	0-21	0-22	0-21	0-22	
4	HOLIDAY				
5	0-17	0-18	0-17L	0-18	
8	0-20	0-22	0-20	0-22	
9	0-25	0-25	0-22	0-24	
10	0-24	0-24	0-22	0-24	
11	0-25	0-30	0-24	0-30	
12	0-30	0-31	0-30	0-30	
15	0-25	0-26	0-25	0-26	
16	0-25	0-25	0-25	0-25	
17	0-20	0-26	0-20	0-26	
18	0-24	0-30	0-21	0-30	
19	0-30	0-30	0-27	0-28	
22	0-31	0-32	0-28	0-28	0-29
23	0-29	0-29	0-27	0-29	
24	0-26	0-29	0-21	0-29	
25	0-30	0-30	0-29	0-30	
26	0-30	0-33	0-30	0-33	
29	0-39	0-39	0-39	0-39	
30	0-43	0-43H	0-40	0-40	
31	0-42	0-43	0-39	0-39	

86Mar Strike 68.00

Jul	Open		High	Low	Close
1	0-34		0-34	0-34	0-34
2					0-34N
3	0-36		0-38	0-36	0-38
4	HOLIDAY				
5	0-34		0-34	0-33L	0-33
8	0-35		0-37	0-35	0-37
9	0-40		0-40	0-35	0-37
10	0-35		0-40	0-35	0-40
11	0-42		0-50	0-42	0-50
12	0-50		0-50	0-45	0-45
15					0-46N
16	0-41		0-41	0-40	0-40
17	0-38		0-41	0-38	0-39
18	0-39		0-51	0-37	0-51
19	0-51		0-51	0-49	0-49
22	0-54		0-54	0-52	0-53
23	0-53		0-53	0-46	0-48
24	0-44		0-49	0-42	0-49
25	0-50		0-51	0-50	0-50
26	0-53	0-55	0-55	0-50	0-53
29	0-56		1-02H	0-56	1-00
30					1-02N
31					0-60N

86Mar Strike 70.00

Jul	Open	High	Low	Close
1	0-53	0-56	0-53	0-56
2	1-00	1-00	0-60	0-60
3				1-00N
4	HOLIDAY			
5	0-55	0-55	0-47L	0-48
8	0-50	0-58	0-50	0-58
9	0-62	1-00	0-55	0-58
10	0-57	0-60	0-57	0-60
11	1-00	1-13	1-00	1-13
12	1-15	1-15	1-10	1-10
15	1-14	1-14	1-05	1-07
16	1-00	1-00	0-61	0-61
17	0-56	0-62	0-56	0-60
18	0-59	1-15	0-59	1-15
19	1-15	1-20	1-13	1-13
22	1-17	1-20	1-17	1-19
23	1-17	1-17	1-12	1-13
24	1-10	1-16	1-02	1-16
25	1-19	1-20	1-19	1-20
26	1-24	1-26	1-22	1-25
29				1-36N
30	1-30	1-43H	1-30	1-39
31				1-32N

86Mar Strike 72.00

Jul	Open	High	Low	Close	
1	1-24	1-27	1-21	1-26	
2	1-30	1-31	1-29	1-31	
3	1-33	1-38	1-33	1-37	
4	HOLIDAY				
5	1-20	1-20	1-12L	1-12	
8	1-20	1-27	1-19	1-27	
9	1-27	1-28	1-25	1-25	
10	1-26	1-28	1-26	1-28	
11	1-36	1-45	1-36	1-45	
12	1-44	1-62	1-44	1-44	
15				1-43N	
16	1-39	1-39	1-30	1-30	
17	1-25	1-33	1-25	1-27	
18	1-37	1-57	1-37	1-56	1-57
19	1-50	1-60	1-50	1-53	
22	1-62	2-05	1-60	2-02	
23	1-63	1-63	1-56	1-56	
24	1-49	1-60	1-49	1-58	
25	2-00	2-06	1-62	1-63	
26	2-05	2-15	2-02	2-12	
29	2-24	2-32	2-20	2-26	
30	2-16	2-36H	2-16	2-27	
31	2-20	2-23	2-10	2-10	

86Mar Strike 74.00

Jul	Open	High	Low	Close	
1	2-08	2-12	2-07	2-07	
2	2-20	2-20	2-10	2-15	
3	2-14	2-20	2-14	2-20	
4	HOLIDAY				
5	1-52	1-53	1-52L	1-53	
8	2-00	2-06	2-00	2-04	
9	2-18	2-18	2-02	2-05	
10	2-10	2-10	2-10	2-10	
11	2-30	2-36	2-30	2-36	
12	2-29	2-44	2-29	2-31	
15				2-27N	
16	2-16	2-18	2-12	2-12	
17	2-05	2-15	2-04	2-06	
18	2-19	2-46	2-19	2-46	
19	2-36	2-55	2-36	2-48	2-51
22	2-60	2-60	2-59	2-60	
23	2-56	2-57	2-47	2-47	
24	2-36	2-60	2-36	2-60	
25	2-57	3-04	2-57	3-00	
26	3-12	3-18	3-07	3-17	3-18
29	3-23	3-38H	3-20	3-20	3-30
30	3-24	3-24	3-24	3-24	
31	3-24	3-30	3-10	3-10	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Mar Strike 76.00					86Mar Strike 78.00				86Mar Strike 80.00			
Jul	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	2-55	3-08	2-55	3-02		4-20	4-20**H**	4-12	4-12				
2	3-19	3-19	3-03	3-15					4-20**N**				
3	3-06	3-24	3-08	3-18					4-30**N**				
4	**HOLIDAY**					**HOLIDAY**				**HOLIDAY**			
5	2-49	2-49	2-41**L**	2-41					3-40**N**				
8	2-47	3-00	2-47	3-00					4-03**N**				
9	3-03	3-03	2-54	3-02					4-03**N**				
10	2-60	3-09	2-60	3-09		3-60	4-10	3-60**L**	4-10				
11	3-19	3-38	3-19	3-37					4-48**N**				
12	3-38	3-48	3-25	3-30					4-39**N**				
15	3-42	3-42	3-26	3-26					4-35**N**				
16	3-18	3-19	3-06	3-08					4-15**N**				
17	2-56	3-10	2-54	2-62	3-00				4-08**N**				
18	3-02	3-52	3-02	3-48	3-52				5-03**N**				
19	3-39	3-60	3-39	3-50					5-03**N**				
22	3-60	4-07	3-60	4-01	4-00				5-22**N**				
23	4-00	4-00	3-53	3-53					5-08**N**				
24	3-44	4-00	3-44	3-63	4-00				5-20**N**				
25	4-12	4-13	4-05	4-07					5-33**N**				
26	4-29	4-32	4-16	4-32					5-55**N**	7-24	7-26**H**	7-24**L**	7-26
29	4-38	4-60**H**	4-38	4-45					6-06**N**				7-48**N**
30	4-31	4-56	4-28	4-45					6-08**N**				7-49**N**
31	4-18	4-18	4-18	4-18					5-46**N**				7-18**N**

86Mar Strike 82.00

Jul	Open	High	Low	Close
1				7-00**N**
2				7-21**N**
3				7-24**N**
4	**HOLIDAY**			
5				6-10**N**
8				6-46**N**
9				6-46**N**
10				6-57**N**
11				7-41**N**
12				7-29**N**
15				7-24**N**
16				7-02**N**
17				6-56**N**
18				8-06**N**
19				8-09**N**
22				8-28**N**
23				8-18**N**
24				8-37**N**
25				8-48**N**
26				9-10**N**
29				9-35**N**
30				9-36**N**
31				8-60**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Jul	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1			3	3	205	1**L**	1**L**	2**L**	120	1,318	50**H**			1,703
2				1**L**	1**L**		1	26	6	870				905
3		2**L**	1**L**	1	92	93		16	5**L**	2,167				2,377
4	**HOLIDAY**													
5	1**L**			1	2	46	241	143	117	1,295				1,846
8	1				46	4	401	601	5	555				1,613
9					19	126	104	137	360	2,201**H**				2,947
10					12	288	49	10	6	5**L**	1**L**			371
11			20**H**		1,171	1,372**H**	1,470**H**	14	7	317	1			4,372**H**
12					201	424	20	16	427	680				1,768
15					3	1	30			61				95**L**
16					2	101	5	130	279	1,485				2,002
17				3	3	11	100	105	1,180**H**	616				2,018
18					108	114	13	830	1,028	1,547				3,640
19	1				1,300**H**	1,025	261	150	1,077	463				4,277
22	10**H**				437	447	5	313	401	1,225				2,838
23				11	1	1	54	20	202	24				313
24					75	87	102	326	850	325				1,765
25		5			151	151	51	631	968	543				2,500
26					889	606	47	788	196	841		35**H**		3,402
29		10**H**		1	1	224	5	512	355	101				1,209
30				3	1		383	875**H**	406	205				1,873
31				16**H**	22		1	276	451	65				831
TOTAL	13	17	24	40	4,742	5,122	3,344	5,921	8,446	16,909	52	35		44,665

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Jul	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1	32**L**	26**L**	99**H**	75**L**	2,115	1,288**L**	3,473**L**	2,229	2,482	5,120**L**	51**L**		25**H**	17,015**L**
2	32	26	99	75	2,115	1,286	3,473	2,228	2,488	5,829	51		25	17,729
3	32	27	99	75	2,025	1,377	3,473	2,228	2,488	7,106	51		25	19,006
4	**HOLIDAY**													
5	33	27	99	76	2,027	1,373	3,599	2,226**L**	2,498	7,531	51		25	19,565
8	33	27	99	76	1,983**L**	1,377	3,786	2,426	2,398	7,696**H**	51		25	19,977
9	33	27	99	76	1,983	1,426	3,887	2,563	2,148	6,546	51		25	18,864
10	33	27	99	76	1,983	1,556	3,913	2,563	2,142**L**	6,545	52**H**		25	19,014
11	33	27	90**L**	76	3,133	2,906	5,383	2,560	2,142	5,786	52		25	22,213
12	33	27	90	76	3,332	3,199	5,403	2,561	2,277	6,151	52		25	23,226
15	33	27	90	76	3,332	3,200	5,403	2,561	2,277	6,151	52		25	23,227
16	33	27	90	76	3,332	3,200	5,402	2,491	2,268	6,566	52		25	23,562
17	33	27	90	77	3,332	3,211	5,402	2,391	2,633	6,261	52		25	23,534
18	33	27	90	77	3,432	3,303	5,412	3,048	3,276	6,717	52		25	25,492
19	34	27	90	77	4,732	4,336	5,619	3,098	3,653	6,851	52		25	28,594
22	44**H**	27	90	77	5,148	4,772	5,619	3,199	3,769	6,945	52		25	29,767
23	44	27	90	88	5,149	4,773	5,589	3,199	3,719	6,940	52		25	29,695
24	44	27	90	88	5,220	4,837	5,658	3,470	4,569	7,214	52		25	31,294
25	44	32**H**	90	88	5,371	4,988	5,707	3,638	5,328	6,705	52		25	32,068
26	44	32	90	38	5,646	5,079	5,737	3,386	5,509	6,541	52	35**H**	25	32,264
29	44	32	90	88	5,646	5,300**H**	5,742	3,315	5,859	6,590	52	35	25	32,818
30	44	32	90	88	5,646	5,300	5,753**H**	3,895**H**	6,065	6,645	52	35	25	33,670
31	44	32	90	104**H**	5,648**H**	5,300	5,753	3,780	6,311**H**	6,630	52	35	25	33,804**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 58.00

Aug	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**A**
26				
27				
28				
29				
30				

85Sep Strike 60.00

Aug	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**A**
26				
27				
28				
29				
30				

85Sep Strike 62.00

Aug	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**A**
26				
27				
28				
29				
30				

85Sep Strike 64.00

Aug	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**A**
26				
27				
28				
29				
30				

85Sep Strike 66.00

Aug	Open	High	Low	Close
1	0-01	0-01**H**	0-01**L**	0-01
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**A**
26				
27				
28				
29				
30				

85Sep Strike 68.00

Aug	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6	0-01	0-01**H**	0-01**L**	0-01
7				0-01**N**
8	0-01	0-01	0-01	0-01
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**A**
26				
27				
28				
29				
30				

85Sep Strike 70.00

Aug	Open	High	Low	Close
1	0-02	0-02**H**	0-01**L**	0-01
2	0-02	0-02	0-01	0-02
5	0-02	0-02	0-01	0-01
6	0-01	0-01	0-01	0-01
7	0-01	0-02	0-01	0-01
8	0-01	0-01	0-01	0-01
9				0-01**N**
12	0-01	0-01	0-01	0-01
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**A**
26				
27				
28				
29				
30				

85Sep Strike 72.00

Aug	Open		High	Low	Close	
1	0-07		0-08	0-05	0-05	
2	0-07		0-09**H**	0-06	0-09	
5	0-09		0-09	0-05	0-05	
6	0-04		0-06	0-04	0-06	0-05
7	0-05		0-06	0-03	0-03	
8	0-03		0-03	0-01**L**	0-01	0-02
9	0-02		0-02	0-01	0-01	
12	0-01		0-01	0-01	0-01	
13	0-02		0-02	0-01	0-01	
14	0-01		0-01	0-01	0-01	
15	0-01		0-01	0-01	0-01	
16	0-01		0-01	0-01	0-01	
19	0-01		0-01	0-01	0-01	
20					0-01**N**	
21					0-01**N**	
22					0-01**N**	
23					0-01**A**	
26						
27						
28						
29						
30						

85Sep Strike 74.00

Aug	Open		High	Low	Close	
1	0-24	0-26	0-28	0-20	0-21	0-20
2	0-24	0-25	0-35	0-24	0-35	
5	0-35		0-36**H**	0-25	0-26	0-25
6	0-22	0-21	0-28	0-19	0-28	0-27
7	0-28		0-30	0-16	0-17	0-18
8	0-16		0-16	0-07	0-08	0-09
9	0-11		0-11	0-03	0-05	0-06
12	0-04		0-07	0-04	0-05	
13	0-08		0-09	0-06	0-07	0-08
14	0-09		0-09	0-03	0-03	0-04
15	0-03		0-05	0-02	0-04	
16	0-05	0-06	0-06	0-02	0-02	
19	0-02		0-02	0-01**L**	0-01	
20	0-01		0-01	0-01	0-01	
21	0-01		0-01	0-01	0-01	
22	0-01		0-01	0-01	0-01	
23					0-01**A**	
26						
27						
28						
29						
30						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 76.00

Aug	Open		High	Low	Close	
1	1-10		1-14	1-00	1-01	1-00
2	1-12		1-38	1-12	1-37	1-38
5	1-40		1-44**H**	1-20	1-20	
6	1-10	1-13	1-28	1-06	1-28	
7	1-28		1-33	1-01	1-03	1-04
8	0-63		1-00	0-37	0-39	0-40
9	0-48	0-50	0-50	0-25	0-33	0-34
12	0-26	0-24	0-40	0-24	0-30	
13	0-39		0-50	0-39	0-46	0-48
14	0-52		0-52	0-27	0-29	0-28
15	0-24	0-25	0-34	0-18	0-29	
16	0-35		0-42	0-13	0-14	0-13
19	0-14	0-15	0-15	0-08	0-08	0-09
20	0-08	0-07	0-14	0-05	0-05	
21	0-03		0-06	0-02	0-02	
22	0-01	0-02	0-02	0-01**L**	0-01	
23	0-01		0-01	0-01	0-01	
26						
27						
28						
29						
30						

85Sep Strike 78.00

Aug	Open		High	Low	Close	
1	2-40		2-45	2-26	2-26	
2	2-56		3-16	2-52	3-16	
5	3-13		3-28**H**	3-01	3-01	
6	2-44		3-07	2-40	3-06	
7	3-09		3-19	2-38	2-40	2-41
8	2-34	2-35	2-35	1-58	1-62	1-63
9	2-06		2-08	1-37	1-50	
12	1-32		2-04	1-32	1-50	
13	2-13		2-27	2-10	2-20	
14	2-27		2-28	1-57	1-58	
15	1-44		2-03	1-40	1-60	
16	2-16	2-17	2-19	1-23	1-23	
19	1-23		1-23	1-00	1-05	
20	1-08		1-29	0-53	0-53	0-55
21	0-48		0-53	0-34	0-34	0-36
22	0-26	0-22	0-26	0-11**L**	0-25	0-26
23	0-19		0-24	0-14	0-22	0-24
26						
27						
28						
29						
30						

85Sep Strike 80.00

Aug	Open		High	Low	Close	
1					4-10**N**	
2	4-59		5-16**H**	4-59	5-16	
5					4-58**N**	
6					5-00**N**	
7	4-54		4-54	4-34	4-34	
8					3-49**N**	
9	3-52		3-52	3-36	3-39	
12	3-36		3-55	3-36	3-42	
13					4-18**N**	
14	3-60		3-60	3-50	3-50	
15	3-46		3-56	3-46	3-56	
16	4-17		4-17	3-16	3-16	
19	3-08		3-08	2-60	2-60	
20					2-46**N**	
21					2-18**N**	
22	1-49		2-16	1-49**L**	2-16	
23	2-16		2-16	2-15	2-14**B**	2-18**A**
26						
27						
28						
29						
30						

85Sep Strike 82.00

Aug	Open		High	Low	Close	
1					6-10**N**	
2					7-16**N**	
5					6-58**N**	
6					7-00**N**	
7					6-34**N**	
8					5-48**N**	
9					5-38**N**	
12					5-42**N**	
13	6-07		6-18**H**	6-07	6-18	
14					5-50**N**	
15	5-46		5-56	5-46**L**	5-56	
16					5-16**N**	
19					4-60**N**	
20					4-46**N**	
21					4-18**N**	
22					4-16**N**	
23					4-14**B**	4-18**A**
26						
27						
28						
29						
30						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Aug	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1					10**H**		210	2,100**H**	5,797	1,902	1,549			11,568
2						1**L**	15	747	6,006	2,861	101**L**	2		9,733
5						1	266	1,127	7,111	2,166	192			10,863
6						70	37	1,280	2,810	2,458	1,049			7,704
7							268**H**	1,887	5,653	2,567	561	1**L**		10,937
8				6**H**		577**H**	78	1,691	7,265**H**	5,829	1,413			16,859
9		95**H**				100	103	587	6,600	9,228**H**	1,188			17,901**H**
12			115**H**		10	3	76	409	3,589	3,365	966	11		8,544
13					4**L**	1	51	326	3,370	4,095	495		8**L**	8,350
14			10**L**				2	206	2,711	3,197	1,775	1		7,902
15								220	1,203	3,460	1,010		12**H**	5,905**L**
16								300	3,880	5,478	982	7		10,647
19							18	164	1,846	7,835	2,252	1		12,116
20							1**L**	4	159	5,557	3,371			9,092
21						25	25	703	243	3,819	4,554			9,369
22							11	1**L**	114	1,013	8,610**H**	6		9,755
23								6	6**L**	89**L**	7,783	29**H**		7,913
26														
27														
28														
29														
30														
TOTAL		95	125	6	24	778	1,161	11,758	58,363	64,919	37,851	58	20	175,158

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Aug	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1	655**H**	2,207**H**	1,702**H**	4,235**H**	8,778**H**	14,604**H**	9,550	13,565	23,148	21,165	13,494	1,024**H**	73**H**	114,200
2	655	2,207	1,702	4,235	8,778	14,601	9,555**H**	13,799	23,926	21,034	13,432	1,015	63	115,002**H**
5	655	2,207	1,702	4,235	8,778	14,601	8,718	13,490	24,826**H**	20,660	13,200**L**	1,015	63	114,150
6	655	2,207	1,702	4,235	8,778	14,602	8,711	13,799	22,926	20,245	13,885	861	63	112,669
7	655	2,207	1,702	4,235	8,778	14,602	8,796	14,816	23,667	19,076	13,892	860	63	113,349
8	655	2,207	1,702	4,235	8,778	14,590	8,810	15,061**H**	24,206	19,158	14,500	860	20	114,782
9	655	2,112**L**	1,702	4,235	8,778	14,530	8,726	14,855	22,478**L**	20,593	14,005	860	20	113,549
12	655	2,112	1,702	4,235	8,778	14,530	8,743	15,005	23,222	20,320	13,931	862	20	114,115
13	655	2,112	1,702	4,235	8,774	14,529	8,586	15,021	23,043	19,487	14,351	861	17	113,373
14	655	2,112	1,692**L**	4,235	8,774	14,529	8,584	15,009	23,304	18,994	13,878	770	15	112,551
15	655	2,112	1,692	4,235	8,774	14,529	8,575	14,993	22,534	19,610	14,300	645	3**L**	112,657
16	655	2,112	1,692	4,235	8,774	14,489	8,575	14,561	23,892	18,250**L**	14,901	638	3	112,777
19	655	2,112	1,692	4,235	8,774	14,489	8,557	14,469	23,126	19,742	15,415**H**	546	3	113,815
20	655	2,112	1,692	4,235	8,774	14,489	8,556	13,843	23,089	20,154	14,517	545	3	112,664
21	655	2,112	1,692	4,235	8,773**L**	14,464**L**	8,531	13,130	23,046	21,610**H**	14,493	545		113,286
22	655	2,112	1,692	4,235	8,773	14,464	8,516**L**	13,124**L**	22,981	21,289	13,549	164**L**		111,554**L**
23														
26														
27														
28														
29														
30														

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 58.00

Aug	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8	0-01	0-01**H**	0-01**L**	0-01
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
26				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**

85Dec Strike 60.00

Aug	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8	0-01	0-01**H**	0-01**L**	0-01
9				0-01**N**
12				0-01**N**
13	0-01	0-01	0-01	0-01
14	0-01	0-01	0-01	0-01
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
26				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**

85Dec Strike 62.00

Aug	Open	High	Low	Close
1				0-02**N**
2				0-02**N**
5				0-02**N**
6				0-02**N**
7				0-02**N**
8	0-01	0-02**H**	0-01**L**	0-01
9	0-02	0-02	0-02	0-02
12				0-01**N**
13	0-02	0-02	0-02	0-02
14	0-02	0-02	0-01	0-01
15				0-01**N**
16				0-01**N**
19	0-02	0-02	0-01	0-01
20	0-01	0-02	0-01	0-01
21	0-01	0-01	0-01	0-01
22				0-01**N**
23				0-01**N**
26				0-01**N**
27	0-01	0-01	0-01	0-01
28				0-01**N**
29	0-01	0-01	0-01	0-01
30				0-01**N**

85Dec Strike 64.00

Aug	Open	High	Low	Close
1	0-05	0-05	0-04	0-04
2				0-05**N**
5	0-07	0-07**H**	0-05	0-05
6	0-04	0-04	0-04	0-04
7	0-04	0-04	0-03	0-03
8				0-03**N**
9	0-04	0-04	0-02	0-03
12	0-03	0-03	0-03	0-03
13	0-04	0-04	0-02	0-03
14	0-03	0-03	0-02	0-02
15				0-02**N**
16	0-01	0-01	0-01**L**	0-01
19	0-02	0-02	0-01	0-02
20	0-02	0-02	0-01	0-01
21	0-02	0-02	0-01	0-01
22				0-01**N**
23				0-01**N**
26				0-01**N**
27				0-01**N**
28				0-01**N**
29	0-01	0-01	0-01	0-01
30				0-01**N**

85Dec Strike 66.00

Aug	Open	High	Low	Close
1	0-09	0-03	0-09	0-09
2	0-11	0-12	0-11	0-12
5	0-12	0-13**H**	0-11	0-11
6	0-09	0-11	0-09	0-11
7	0-10	0-10	0-08	0-08
8	0-07	0-08	0-07	0-07
9	0-07	0-08	0-06	0-07
12	0-06	0-06	0-06	0-06
13	0-07	0-07	0-06	0-06
14	0-06	0-06	0-05	0-05
15	0-05	0-05	0-05	0-05
16	0-05	0-05	0-04	0-04
19	0-04	0-04	0-03	0-04
20	0-04	0-04	0-03	0-03
21	0-03	0-03	0-03	0-03
22	0-02	0-03	0-02	0-03
23				0-02**N**
26	0-03	0-03	0-02	0-02
27	0-02	0-02	0-02	0-02
28	0-02	0-02	0-01**L**	0-02
29	0-01	0-01	0-01	0-01
30	0-02	0-02	0-02	0-02

85Dec Strike 68.00

Aug	Open	High	Low	Close	
1	0-18	0-19	0-17	0-17	
2	0-21	0-25	0-20	0-25	0-24
5	0-26	0-26**H**	0-23	0-23	
6	0-21	0-24	0-19	0-24	
7	0-22	0-24	0-19	0-19	
8	0-18	0-18	0-13	0-13	0-14
9	0-16	0-16	0-11	0-12	
12	0-11	0-12	0-10	0-11	0-12
13	0-14	0-15	0-12	0-13	
14	0-13	0-13	0-09	0-09	
15	0-08	0-10	0-08	0-10	
16	0-11	0-11	0-08	0-09	0-08
19	0-07	0-07	0-06	0-07	
20	0-06	0-08	0-05	0-06	
21	0-06	0-06	0-05	0-05	0-06
22	0-05	0-06	0-04	0-06	
23				0-06**N**	
26	0-06	0-06	0-05	0-05	
27	0-04	0-04	0-04	0-04	
28	0-04	0-04	0-03**L**	0-04	
29	0-03	0-03	0-03	0-03	
30	0-04	0-05	0-04	0-05	

85Dec Strike 70.00

Aug	Open	High	Low	Close	
1	0-34	0-35	0-31	0-31	
2	0-38	0-45	0-38	0-45	
5	0-48	0-50**H**	0-42	0-42	
6	0-41	0-43	0-37	0-43	
7	0-45	0-45	0-36	0-36	
8	0-34	0-34	0-26	0-26	
9	0-30	0-30	0-18	0-23	
12	0-22	0-23	0-21	0-22	
13	0-26	0-29	0-25	0-25	
14	0-30	0-30	0-19	0-19	
15	0-18	0-22	0-18	0-21	
16	0-23	0-24	0-16	0-16	
19	0-16	0-16	0-13	0-13	
20	0-14	0-15	0-12	0-12	
21	0-12	0-12	0-10	0-10	
22	0-10	0-11	0-09	0-10	
23	0-10	0-11	0-10	0-10	
26	0-12	0-13	0-10	0-10	
27	0-09	0-09	0-08	0-08	
28	0-08	0-10	0-07**L**	0-10	0-09
29	0-09	0-09	0-07	0-08	
30	0-09	0-10	0-09	0-10	

85Dec Strike 72.00

Aug	Open		High	Low	Close	
1	1-00	0-63	1-06	0-61	0-61	
2	1-07		1-24	1-07	1-24	
5	1-25		1-28**H**	1-14	1-14	
6	1-08		1-16	1-06	1-16	
7	1-15		1-20	0-62	1-01	
8	0-63		1-01	0-50	0-52	0-53
9	0-56		0-56	0-40	0-44	0-45
12	0-40		0-47	0-40	0-45	
13	0-50		0-57	0-50	0-55	
14	0-60		0-60	0-43	0-43	
15	0-40		0-48	0-38	0-45	0-46
16	0-52		0-52	0-36	0-36	
19	0-34		0-34	0-27	0-29	0-30
20	0-28		0-33	0-26	0-27	
21	0-27	0-26	0-27	0-22	0-23	
22	0-22		0-23	0-19	0-23	
23	0-23		0-24	0-22	0-23	
26	0-27		0-27	0-23	0-23	
27	0-23		0-23	0-19	0-19	
28	0-19		0-22	0-18	0-21	0-22
29	0-19		0-20	0-17**L**	0-19	0-18
30	0-21		0-24	0-21	0-22	

85Dec Strike 74.00

Aug	Open		High	Low	Close	
1	1-41		1-56	1-41	1-43	
2	1-52	1-59	2-17	1-52	2-17	2-16
5	2-17		2-25**H**	2-01	2-01	
6	1-59	1-61	2-08	1-55	2-06	
7	2-06		2-10	1-47	1-51	1-54
8	1-47		1-47	1-24	1-32	1-31
9	1-37		1-37	1-13	1-21	
12	1-12		1-28	1-12	1-19	1-20
13	1-28	1-31	1-42	1-28	1-35	1-37
14	1-39		1-39	1-17	1-18	
15	1-14		1-26	1-09	1-21	
16	1-30		1-34	1-00	1-05	1-00
19	1-07	1-09	1-09	0-57	0-60	
20	1-00		1-03	0-53	0-54	
21	0-54		0-54	0-47	0-49	
22	0-45		0-49	0-40	0-49	
23	0-50		0-50	0-45	0-46	
26	0-50		0-57	0-50	0-51	
27	0-49		0-49	0-40	0-42	0-40
28	0-38	0-39	0-44	0-38	0-44	
29	0-37	0-38	0-42	0-37**L**	0-40	0-39
30	0-42	0-45	0-54	0-42	0-50	0-51

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Dec Strike 76.00						85Dec Strike 78.00						85Dec Strike 80.00			
Aug	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1	2-51		2-59	2-44	2-44		4-12		4-12	4-01	4-01					5-38**N**
2	3-02	3-04	3-27	3-02	3-27		4-34		4-56	4-34	4-56					6-30**N**
5	3-20		3-33**H**	3-12	3-12		4-55		4-61**H**	4-38	4-38					6-15**N**
6	3-02		3-17	2-62	3-17		4-32		4-44	4-29	4-44					6-25**N**
7	3-20		3-20	2-53	2-58		4-47		4-52	4-18	4-18					5-58**N**
8	2-45		2-46	2-24	2-30		4-00		4-00	3-42	3-47					5-18**N**
9	2-34		2-34	2-08	2-16	2-15	3-50		3-50	3-27	3-30		5-20	5-20	4-58	5-04
12	2-05	2-06	2-26	2-05	2-17	2-20	3-40		3-40	3-33	3-33		5-03	5-18	5-03	5-07
13	2-39		2-51	2-31	2-41		3-63		4-04	3-59	4-00		5-40	5-45**H**	5-34	5-42
14	2-41		2-42	2-19	2-20		4-02		4-02	3-42	3-42					5-09**N**
15	2-12		2-24	2-06	2-21		3-38		3-50	3-34	3-42		5-07	5-20	5-07	5-19
16	2-30		2-37	2-00	2-00		3-62		3-62	3-11	3-11		5-17	5-17	4-43	4-43
19	2-00		2-00	1-43	1-47		3-00		3-02	2-54	2-57		4-34	4-35	4-25	4-25
20	1-51		2-00	1-38	1-39	1-38	3-05	3-04	3-08	2-47	2-49	2-47	4-39	4-39	4-16	4-16
21	1-36		1-40	1-29	1-30		2-46		2-49	2-33	2-33		4-08	4-12	3-57	3-57
22	1-24		1-32	1-15	1-30		2-19		2-31	2-15	2-31		3-51	3-54	3-33**L**	3-54
23	1-28		1-32	1-24	1-27	1-29	2-28		2-36	2-28	2-31		3-58	3-58	3-54	3-54
26	1-31		1-43	1-31	1-34		2-45		2-54	2-44	2-44		4-17	4-21	4-06	4-06
27	1-30		1-30	1-17	1-18	1-17	2-33		2-33	2-16	2-16		3-60	3-60	3-42	3-42
28	1-15		1-25	1-15	1-24		2-18		2-26	2-13	2-25		3-37	3-54	3-35	3-49
29	1-13		1-22	1-13**L**	1-17		2-22		2-22	2-12**L**	2-18	2-14	3-41	3-43	3-37	3-37
30	1-22		1-43	1-22	1-39		2-33		2-50	2-32	2-48		4-03	4-23	4-03	4-20

85Dec Strike 82.00

Aug	Open	High	Low	Close
1				7-20**N**
2				8-22**N**
5				8-02**N**
6				8-15**N**
7				7-46**N**
8				7-00**N**
9				6-50**N**
12				6-55**N**
13				7-31**N**
14				6-60**N**
15				7-06**N**
16				6-25**N**
19				6-06**N**
20				5-61**N**
21				5-37**N**
22				5-35**N**
23				5-35**N**
26				5-51**N**
27				5-18**N**
28	5-11	5-26**H**	5-11**L**	5-26
29				5-05**N**
30				6-02**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Aug	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1				25		156	496	6,814H	2,043	731	162			10,427
2					160	1,382H	556	1,810	5,947	1,169	150			11,174
5				1L	3	287	732	2,391	3,810	193L	127			7,544
6				50	31	193	467	1,655	2,424	313	27			5,160L
7				111	22	902	642	869	3,484	1,240	235			7,505
8	264H	12L			25	529	1,011	1,218	3,790	341	43			7,233
9			21	105	99	85	1,927	2,654	9,045H	834	227	12		15,009
12				1	230H	1,285	930	1,010	2,373	843	15L	75		6,762
13		60H	2L	393H	32	291	2,173H	1,541	2,970	726	236	83		8,507
14		59	39	48	122	229	797	1,120	2,079	1,964	125	21		6,603
15				28	25	82	791	2,608	2,000	1,274	52	71		6,931
16				1	66	365	1,494	1,311	1,702L	2,527	412	6L		7,884
19			2	285	115	27	508	1,062	3,927	1,631	908	150		8,615
20			311H	3	1L	272	481	2,016	1,958	2,693	469	33		8,237
21			27	384	21	66	328L	1,399	1,773	3,241	1,469	137		8,845
22					151	197	609	841	4,891	3,380	1,578	191		11,838
23							556	651L	1,865	1,927	726	75		5,800
26					9	8L	702	1,006	1,745	3,935	914	68		8,387
27			6		182	314	503	1,217	2,190	1,686	1,999	76		8,173
28					215	502	1,207	2,189	3,851	7,573H	2,596H	176	5H	18,314H
29			45	104	205	159	921	837	3,077	4,182	1,193	236H		10,959
30					9	218	753	2,554	5,375	5,860	1,127	74		15,970
TOTAL	264	131	453	1,539	1,723	7,549	18,584	38,773	72,319	48,263	14,790	1,484	5	205,877

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Aug	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1	515H	734L	788H	1,326	1,925L	2,476L	6,844	12,161	23,324L	10,253	3,200L	599	2	64,147L
2	515	734	788	1,326	2,075	3,152	6,837L	11,801	26,806	10,597	3,285	599		68,515
5	515	734	788	1,334	2,073	3,288	6,913	11,231L	28,876	10,519	3,271	543L		70,085
6	515	734	788	1,284L	2,102	3,388	7,042	11,948	28,647	10,517	3,291	543		70,799
7	515	734	788	1,393	2,124	3,802	7,307	12,058	29,798H	10,467	3,226	543		72,755
8	515	734	788	1,393	2,106	4,062	7,956	11,906	29,181	10,285	3,257	543		72,726
9	515	734	768	1,498	2,184	4,068	8,671	12,379	25,017	10,242L	3,285	554		69,915
12	515	734	768	1,497	2,399	4,267	8,735	12,462	24,275	10,601	3,293	619		70,165
13	515	784H	770	1,850	2,431	4,502	9,811	12,847	24,114	11,038	3,359	702		72,723
14	515	784	782	1,877H	2,457	4,528	9,971	13,361	24,392	11,087	3,399	723		73,876
15	515	784	782	1,877	2,482	4,449	10,343	14,620	24,999	11,525	3,420	793		76,589
16	515	735	759L	1,874	2,482	4,554	11,576	14,270	24,779	11,090	3,642	796		77,072
19	515	735	760	1,832	2,533H	4,574	11,522	14,682	24,084	11,341	3,916	946		77,440
20	515	735	784	1,834	2,533	4,727H	11,328	14,983	23,821	11,728	3,998	979		77,965
21	515	735	765	1,811	2,522	4,685	11,124	14,788	23,959	15,012	4,784	1,065	1L	81,766
22	515	735	765	1,811	2,503	4,582	10,887	14,629	25,047	14,959	5,377	1,176		82,986
23	515	735	765	1,811	2,503	4,512	10,677	15,052	25,762	14,935	5,761	1,241		84,279
26	515	735	765	1,811	2,498	4,512	10,776	15,280H	26,054	16,749	5,493	1,309		86,497
27	515	735	771	1,811	2,451	4,274	10,826	15,143	25,901	17,246	6,888	1,289		87,850
28	515	735	771	1,811	2,449	4,350	10,954	14,749	25,458	18,786	7,615	1,360	5H	89,558
29	515	735	771	1,831	2,447	4,350	11,607	14,782	27,181	20,158	8,138H	1,431	5	93,951
30	515	735	771	1,831	2,442	4,491	11,939H	14,464	28,160	20,889H	7,442	1,478H	5	95,162H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 58.00

Aug	Open	High	Low	Close	
1				0-02**N**	
2				0-03**N**	
5				0-03**N**	
6				0-03**N**	
7				0-02**N**	
8				0-02**N**	
9				0-02**N**	
12				0-02**N**	
13				0-02**N**	
14				0-01**N**	
15				0-01**N**	
16				0-01**N**	
19	0-02	0-02**H**	0-01**L**	0-01	0-02
20				0-01**N**	
21				0-01**N**	
22				0-01**N**	
23				0-01**N**	
26	0-02	0-02	0-02	0-02	
27				0-01**N**	
28				0-01**N**	
29				0-01**N**	
30				0-01**N**	

86Mar Strike 60.00

Aug	Open	High	Low	Close
1				0-04**N**
2				0-06**N**
5				0-06**N**
6				0-06**N**
7				0-05**N**
8				0-04**N**
9				0-04**N**
12	0-04	0-04**H**	0-04**L**	0-04
13				0-05**N**
14				0-04**N**
15				0-04**N**
16				0-03**N**
19				0-02**N**
20				0-02**N**
21				0-02**N**
22				0-02**N**
23				0-02**N**
26				0-02**N**
27				0-02**N**
28				0-02**N**
29				0-02**N**
30				0-02**N**

86Mar Strike 62.00

Aug	Open	High	Low	Close
1				0-09**N**
2				0-12**N**
5				0-12**N**
6				0-12**N**
7				0-11**N**
8				0-10**N**
9				0-10**N**
12				0-08**N**
13				0-10**N**
14				0-08**N**
15				0-07**N**
16				0-06**N**
19	0-05	0-05**H**	0-05	0-05
20				0-05**N**
21				0-04**N**
22				0-02**N**
23				0-02**N**
26				0-04**N**
27	0-04	0-04	0-04**L**	0-04
28				0-04**N**
29				0-03**N**
30				0-03**N**

86Mar Strike 64.00

Aug	Open	High	Low	Close
1	0-19	0-20	0-19	0-20
2	0-21	0-26	0-21	0-26
5	0-27	0-27**H**	0-26	0-26
6	0-23	0-24	0-23	0-24
7	0-22	0-22	0-21	0-21
8	0-17	0-17	0-17	0-17
9	0-15	0-16	0-15	0-16
12	0-14	0-14	0-14	0-14
13	0-16	0-16	0-16	0-16
14	0-14	0-14	0-13	0-14
15				0-14**N**
16	0-14	0-14	0-12	0-12
19	0-11	0-12	0-10	0-11
20	0-11	0-11	0-08	0-08
21				0-07**N**
22	0-07	0-08	0-07	0-07
23				0-07**N**
26				0-07**N**
27	0-07	0-07	0-07	0-07
28				0-07**N**
29	0-06	0-06	0-06**L**	0-06
30				0-06**N**

86Mar Strike 66.00

Aug	Open	High	Low	Close
1	0-32	0-32	0-32	0-32
2	0-36	0-39	0-36	0-39
5	0-40	0-40**H**	0-39	0-39
6				0-39**N**
7	0-36	0-36	0-34	0-34
8	0-33	0-33	0-27	0-27
9	0-26	0-26	0-26	0-26
12	0-26	0-26	0-26	0-26
13	0-27	0-29	0-27	0-29
14	0-27	0-27	0-27	0-27
15	0-24	0-26	0-23	0-26
16				0-23**N**
19	0-20	0-21	0-18	0-21
20	0-24	0-24	0-15	0-16
21	0-17	0-17	0-14	0-14
22	0-14	0-14	0-14	0-14
23				0-14**N**
26	0-16	0-16	0-15	0-15
27	0-15	0-15	0-13	0-14**B**
28	0-14	0-14	0-12	0-14
29	0-13	0-13	0-11**L**	0-11
30	0-12	0-12	0-12	0-12

86Mar Strike 68.00

Aug	Open	High	Low	Close
1	0-53	0-53	0-53	0-53
2	0-59	1-00	0-59	1-00
5	1-00	1-02**H**	0-63	0-63
6	0-60	1-00	0-60	1-00
7	0-58	0-58	0-49	0-49
8				0-45**N**
9	0-41	0-43	0-40	0-43
12	0-36	0-40	0-36	0-40
13	0-44	0-47	0-44	0-47
14				0-43**N**
15	0-34	0-42	0-34	0-42
16	0-44	0-44	0-36	0-36
19	0-30	0-33	0-28	0-33
20	0-31	0-31	0-28	0-28
21	0-29	0-29	0-26	0-26
22	0-26	0-27	0-26	0-27
23	0-26	0-27	0-26	0-27
26	0-29	0-29	0-27	0-27
27	0-26	0-26	0-25	0-25
28	0-24	0-24	0-24	0-24
29	0-22	0-23	0-22**L**	0-23
30	0-26	0-26	0-25	0-26

86Mar Strike 70.00

Aug	Open	High	Low	Close	
1	1-18	1-21	1-18	1-19	
2	1-25	1-41	1-25	1-41	
5	1-38	1-42**H**	1-36	1-36	
6	1-29	1-37	1-29	1-31	
7	1-27	1-27	1-20	1-21	
8	1-08	1-10	1-08	1-09	
9	1-08	1-08	1-08	1-08	
12	1-00	1-05	1-00	1-04	
13	1-17	1-17	1-17	1-17	
14	1-00	1-04	1-00	1-04	
15	1-01	1-04	1-01	1-04	
16				0-60**N**	
19	0-51	0-53	0-49	0-53	
20	0-53	0-53	0-48	0-48	
21	0-48	0-48	0-46	0-46	
22	0-45	0-48	0-40	0-47	
23				0-46**N**	
26				0-47**N**	
27	0-43	0-43	0-38**L**	0-38	
28	0-39	0-43	0-38	0-42	0-43
29	0-40	0-41	0-39	0-39	
30	0-43	0-45	0-42	0-45	

86Mar Strike 72.00

Aug	Open		High	Low	Close	
1	2-00	1-63	2-04	1-63	1-63	
2	2-15		2-25	2-15	2-25	
5	2-28		2-34**H**	2-20	2-20	
6	2-13		2-20	2-06	2-19	
7	2-15		2-15	2-02	2-03	
8	1-56		1-56	1-48	1-50	
9	1-40		1-43	1-31	1-43	
12	1-35		1-45	1-35	1-45	1-43
13	1-55		1-60	1-51	1-59	
14	1-59		1-59	1-42	1-42	
15	1-41		1-45	1-40	1-42	
16	1-46		1-46	1-31	1-31	
19	1-30		1-30	1-18	1-21	
20	1-31		1-31	1-15	1-16	
21	1-12		1-15	1-09	1-09	
22	1-09		1-12	1-05	1-12	
23	1-10		1-10	1-08	1-10	
26	1-14		1-15	1-14	1-15	
27					1-02**N**	
28	1-00		1-06	1-00**L**	1-06	
29					1-00**N**	
30	1-07		1-14	1-07	1-14	

86Mar Strike 74.00

Aug	Open	High	Low	Close	
1	3-00	3-00	2-52	2-52	
2	3-10	3-24	3-10	3-24	
5	3-34	3-34**H**	3-16	3-17	
6	3-07	3-22	3-02	3-18	
7	3-22	3-22	2-61	3-00	
8	2-43	2-43	2-39	2-39	
9	2-20	2-30	2-20	2-29	
12	2-22	2-35	2-22	2-34	
13	2-50	2-53	2-45	2-53	
14	2-50	2-50	2-35	2-35	
15	2-33	2-38	2-31	2-32	
16	2-47	2-51	2-20	2-20	
19	2-24	2-24	2-04	2-10	
20	2-10	2-17	1-63	2-00	1-63
21	2-00	2-00	1-50	1-50	
22	1-45	1-52	1-45	1-51	
23	1-53	1-55	1-52	1-53	
26	1-56	2-00	1-56	1-57	
27	1-50	1-52	1-42	1-42	
28	1-41	1-50	1-40	1-50	
29	1-45	1-45	1-36**L**	1-40	
30	1-51	2-01	1-51	1-62	1-63

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Mar Strike 76.00					86Mar Strike 78.00					86Mar Strike 80.00			
Aug	Open	High	Low	Close		Open		High	Low	Close	Open	High	Low	Close
1	3-63	3-63	3-62	3-62						5-16N				6-51N
2	4-10	4-48	4-10	4-48						6-10N				7-50N
5	4-37	4-50H	4-32	4-32						5-57N				7-31N
6	4-36	4-36	4-36	4-36						5-60N				7-35N
7	4-26	4-26	4-08	4-11						5-37N				7-10N
8	3-43	3-44	3-43	3-44						5-04N				6-36N
9	3-38	3-38	3-38	3-38						4-55N				6-22N
12	3-26	3-42	3-25	3-37						4-55N				6-22N
13	3-57	3-61	3-57	3-61		5-20		5-21H	5-20	5-21				6-56N
14	3-44	3-45	3-38	3-38						4-58N				6-30N
15	3-38	3-45	3-37	3-44						5-00N				6-35N
16	3-30	3-30	3-21	3-22						4-38N				6-07N
19	3-03	3-06	3-03	3-06		4-22		4-22	4-17	4-17				5-46N
20	3-12	3-17	2-60	2-60						4-04N				5-32N
21	2-56	2-59	2-46	2-46	2-51	4-03		4-03	3-52	3-52				5-13N
22	2-40	2-50	2-40	2-50		3-52		3-52	3-49	3-52				5-12N
23	2-49	2-51	2-47	2-48		3-50		3-55	3-50	3-55				5-12N
26	2-53	2-53	2-53	2-53		4-05		4-07	4-04	4-04	5-35	5-35H	5-25L	5-25
27	2-47	2-47	2-34	2-34		3-53	3-54	3-54	3-44	3-44				4-62N
28	2-36	2-43	2-36	2-43		3-44		3-52	3-40L	3-52				5-09N
29	2-31	2-33	2-31L	2-33						3-39N				4-60N
30	2-46	2-62	2-46	2-62		4-15		4-15	4-14	4-14				5-40N

86Mar Strike 82.00

Aug	Open	High	Low	Close
1				8-31N
2				9-32N
5				9-13N
6				9-20N
7				8-56N
8				8-15N
9				8-00N
12				8-02N
13				8-39N
14				8-11N
15				8-17N
16				7-50N
19				7-20N
20				7-10N
21				6-50N
22	6-33	6-48H	6-33L	6-48
23	6-46	6-48	6-46	6-48
26				6-57N
27				6-30N
28				6-45N
29				6-30N
30				7-17N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Aug	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1				1L	3	15	70	100	11L	50				250L
2				5	4	160	11	40	50	110				380
5				1		25	1L	22	200	510				759
6				1	1L	5	20	287	400	320				1,034
7				2	3	41	10	235	335	206				832
8					2		150	250	283	200				885
9				17	1	41	1	287	204	200				751
12		2H		10	4	222	25	101	57	554				975
13				10	2	1L	1	458	738	450	1L			1,661
14				40	6		1	683	13	190				933
15					66	166	4	11L	76	256				579
16				1		1		914	899	175				1,990
19	5H		5L	2	104	403	277	553	1,072	50	1			2,472
20				5	1,003	1,579H	300	535	453	1,485H				5,360
21				61H	329	431	1,081	1,499	858	271	2			4,532
22				16	1,300	1,006	2,637H	3,064H	2,446H	156	302		1H	10,928H
23						113		27	82	85	1		1	309
26	1L				1	1		270	363	1L	3	5H		645
27			41H	3	360	63	55		1,213	100	1,000H			2,835
28			10		2,699H	920	1,333	229	467	6	20			5,684
29				19	126	27	56		904	711				1,843
30					1	107	201	253	1,316	550	500			2,928
TOTAL	6	2	56	194	6,015	5,327	6,234	9,819	12,440	6,636	1,830	5	2	48,565

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Aug	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1	44L	32L	90L	104	5,648	5,285	5,693	3,768	6,311	6,605L	52L	35L	25H	33,692
2	44	32	90	103L	5,648	5,145	5,703	3,791	6,361	6,705	52	35	25	33,734
5	44	32	90	104	5,648	5,145	5,702	3,811	6,161	6,855	52	35	25	33,704
6	44	32	90	104	5,648	5,145	5,680	4,016	6,061	7,055	52	35	25	33,987
7	44	32	90	106	5,647	5,133	5,680	4,136	5,881L	7,155	52	35	25	34,016
8	44	32	90	106	5,647	5,133	5,830	4,136	6,161	7,242	52	35	25	34,533
9	44	32	90	106	5,648	5,093	5,830	4,253	6,357	7,442	52	35	25	35,007
12	44	34H	90	115	5,650	5,309	5,809	4,153	6,412	7,967	52	35	25	35,695
13	44	34	90	125	5,653	5,310	5,810	4,605	6,877	8,017	53	35	25	36,678
14	44	34	90	165	5,649	5,310	5,810	5,288	6,878	8,167	53	35	25	37,548
15	44	34	90	165	5,699	5,474	5,816	5,299	6,953	8,123	53	35	25	37,810
16	44	34	90	166	5,699	5,474	5,816	4,678	7,580	8,198	53	35	25	37,892
19	49	34	93	167	5,799H	5,504H	6,041H	4,737	8,552	7,948	53	35	25	39,037H
20	49	34	93	172H	4,823	4,474	5,741	4,004	8,893	7,883	53	35	25	36,279
21	49	34	93	139	4,999	4,767	5,453	4,739	9,710	7,804	53	35	25	37,900
22	49	34	93	138	4,330	4,375	3,466	5,860H	10,451	7,860	302	35	25	37,018
23	49	34	93	138	4,330	4,288	3,466	4,733	10,393	7,910	303	35	25	35,797
26	50H	34	93	138	4,331	4,014	3,465	3,314L	10,722	7,911	303	40H	25	34,440
27	50	34	130H	138	4,151	4,074	3,440	3,315	9,629	8,011	1,303H	40	25	34,340
28	50	34	130	138	3,041	3,211L	3,514	3,315	9,834	8,012	1,303	40	25	32,647L
29	50	34	130	119	3,044	3,217	3,469	3,315	9,969	8,112	1,303	40	25	32,827
30	50	34	130	119	3,019L	3,312	3,415L	3,543	10,860H	8,553H	803	40	25	33,903

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Jun Strike 68.00				86Jun Strike 70.00				86Jun Strike 72.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1												
2												
5												
6												
7												
8												
9												
12												
13												
14												
15												
16												
19												
20												
21												
22												
23												
26									2-00	2-00**H**	1-59	1-59
27	0-45	0-45**H**	0-43	0-43	1-06	1-06	1-05	1-05	1-49	1-49	1-43	1-43
28				0-45**N**	1-04	1-08	1-04**L**	1-08				1-48**N**
29	0-44	0-44	0-42**L**	0-42	1-08	1-08	1-06	1-07	1-50	1-50	1-40**L**	1-40
30				0-51**N**	1-10	1-16**H**	1-10	1-16	1-51	1-58	1-51	1-58

86Jun Strike 74.00

Aug	**Open**	**High**	**Low**	**Close**
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21				
22				
23				
26				
27				
28				
29	2-27	2-27**H**	2-26**L**	2-26
30				2-50**N**

US BONDS PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86JUN

Aug	**68.00**	**70.00**	**72.00**	**74.00**	**TOTAL**
1					
2					
5					
6					
7					
8					
9					
12					
13					
14					
15					
16					
19					
20					
21					
22					
23					
26			20**H**		20**L**
27	5**H**	10**L**	5**L**		20
28		210**H**			210**H**
29	1**L**	41		4**H**	46
30		10	12		22
TOTAL	6	271	37	4	318

US BONDS PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86JUN

Aug	**68.00**	**70.00**	**72.00**	**74.00**	**TOTAL**
1					
2					
5					
6					
7					
8					
9					
12					
13					
14					
15					
16					
19					
20					
21					
22					
23					
26			20**L**		20**L**
27	5**L**	10**L**	25		40
28	5	220	25		250
29	6**H**	241**H**	25	4**H**	276
30	6	241	37**H**	4	288**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 58.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3					0-01N	
4					0-01N	
5					0-01N	
6					0-01N	
9					0-01N	
10					0-01N	
11					0-01N	
12					0-01N	
13					0-01N	
16					0-01N	
17					0-01N	
18					0-01N	
19					0-01N	
20					0-01N	
23					0-01N	
24					0-01N	
25					0-01N	
26					0-01N	
27					0-01N	
30					0-01N	

85Dec Strike 60.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3					0-01N	
4					0-01N	
5					0-01N	
6					0-01N	
9	0-01		0-01H	0-01L	0-01	
10					0-01N	
11					0-01N	
12					0-01N	
13					0-01N	
16					0-01N	
17					0-01N	
18					0-01N	
19					0-01N	
20					0-01N	
23					0-01N	
24					0-01N	
25					0-01N	
26					0-01N	
27					0-01N	
30					0-01N	

85Dec Strike 62.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3					0-01N	
4					0-01N	
5					0-01N	
6					0-01N	
9	0-01		0-01H	0-01L	0-01	
10					0-01N	
11					0-01N	
12					0-01N	
13					0-01N	
16					0-01N	
17					0-01N	
18					0-01N	
19					0-01N	
20					0-01N	
23					0-01N	
24					0-01N	
25					0-01N	
26					0-01N	
27					0-01N	
30					0-01N	

85Dec Strike 64.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3					0-01N	
4	0-01		0-01	0-01L	0-01	
5	0-01		0-01	0-01	0-01	
6	0-01		0-02H	0-01	0-01	0-02
9	0-01		0-01	0-01	0-01	
10	0-01		0-01	0-01	0-01	
11	0-02		0-02	0-01	0-01	
12					0-01N	
13	0-01		0-01	0-01	0-01	
16					0-01N	
17					0-01N	
18					0-01N	
19					0-01N	
20					0-01N	
23					0-01N	
24					0-01N	
25					0-01N	
26	0-01		0-01	0-01	0-01	
27					0-01N	
30					0-01N	

85Dec Strike 66.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	0-01		0-01	0-01L	0-01	
4	0-02		0-02	0-02	0-02	
5	0-02		0-02	0-01	0-01	0-02
6	0-03		0-03H	0-02	0-03	
9	0-03		0-03	0-02	0-03	
10	0-03		0-03	0-03	0-03	
11	0-03		0-03	0-03	0-03	
12	0-03		0-03	0-02	0-02	
13	0-03		0-03	0-02	0-02	
16	0-02		0-02	0-02	0-02	
17	0-02		0-02	0-02	0-02	
18					0-02N	
19	0-01		0-01	0-01	0-01	
20	0-01		0-01	0-01	0-01	
23	0-01		0-01	0-01	0-01	
24	0-01		0-01	0-01	0-01	
25					0-01N	
26	0-01		0-02	0-01	0-01	
27					0-01N	
30					0-01N	

85Dec Strike 68.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	0-05		0-05	0-04	0-04	
4	0-04		0-04	0-04	0-04	
5	0-03		0-05	0-03	0-05	
6	0-05		0-08	0-05	0-08	
9	0-08		0-08	0-07	0-07	0-08
10	0-08		0-08	0-07	0-08	
11	0-07		0-09H	0-07	0-08	
12	0-08		0-08	0-08	0-08	
13	0-07		0-07	0-05	0-05	
16	0-04		0-04	0-04	0-04	
17	0-03		0-04	0-03	0-04	
18	0-04		0-04	0-04	0-04	
19	0-04		0-04	0-03	0-03	
20	0-02		0-03	0-02L	0-02	
23	0-02		0-03	0-02	0-03	
24	0-03		0-03	0-02	0-02	
25	0-02		0-02	0-02	0-02	
26	0-03		0-03	0-02	0-02	
27					0-02N	
30	0-02		0-02	0-02	0-02	

85Dec Strike 70.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	0-10		0-11	0-08	0-08	
4	0-08		0-08	0-06	0-06	
5	0-08		0-10	0-07	0-09	
6	0-13	0-14	0-20	0-12	0-19	
9	0-19		0-21	0-16	0-21	0-20
10	0-18		0-21	0-16	0-19	0-18
11	0-20		0-23H	0-17	0-20	0-19
12	0-20		0-20	0-18	0-19	
13	0-16		0-18	0-11	0-12	
16	0-11		0-11	0-09	0-10	0-09
17	0-08		0-12	0-08	0-11	
18	0-11		0-13	0-11	0-12	
19	0-13		0-14	0-11	0-12	0-11
20	0-09		0-10	0-07	0-08	0-09
23	0-07		0-09	0-06	0-09	
24	0-09		0-10	0-06	0-07	0-06
25	0-06		0-06	0-05L	0-05	
26	0-05		0-06	0-05	0-05	
27	0-07		0-07	0-06	0-06	
30	0-06		0-07	0-05	0-05	

85Dec Strike 72.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	0-22	0-24	0-25	0-20	0-20	
4	0-17	0-18	0-18	0-16	0-17	
5	0-18		0-24	0-17	0-23	
6	0-32		0-49	0-30	0-46	0-45
9	0-44		0-49	0-39	0-49	
10	0-42	0-43	0-50	0-39	0-45	0-43
11	0-45	0-46	0-52H	0-42	0-47	0-46
12	0-46	0-47	0-48	0-43	0-45	0-46
13	0-39		0-43	0-26	0-29	
16	0-27		0-27	0-22	0-24	0-23
17	0-23		0-31	0-20	0-30	0-31
18	0-29	0-27	0-34	0-27	0-33	0-32
19	0-34		0-34	0-28	0-30	
20	0-22	0-24	0-25	0-20	0-20	0-21
23	0-14	0-16	0-25	0-14L	0-24	
24	0-25	0-26	0-27	0-17	0-20	0-19
25	0-19	0-20	0-21	0-15	0-17	
26	0-14		0-17	0-14	0-14	0-15
27	0-20		0-20	0-16	0-17	
30	0-19		0-19	0-14	0-14	0-15

85Dec Strike 74.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	0-52	0-53	0-55	0-46	0-47	0-46
4	0-40		0-41	0-36	0-40	
5	0-42	0-43	0-53	0-41	0-51	0-50
6	1-04	1-07	1-31	1-00	1-28	1-27
9	1-27	1-28	1-33	1-16	1-32	1-31
10	1-16		1-33	1-16	1-25	1-24
11	1-26	1-28	1-41H	1-22	1-27	1-25
12	1-27	1-29	1-31	1-21	1-29	
13	1-16		1-23	0-57	1-00	1-01
16	0-59	0-61	0-62	0-53	0-55	0-54
17	0-50		1-04	0-49	1-04	
18	1-00	0-63	1-12	0-63	1-07	1-08
19	1-13	1-15	1-15	1-01	1-01	1-03
20	0-53	0-52	0-57	0-48	0-50	0-49
23	0-39	0-37	0-60	0-37	0-59	0-58
24	0-63	1-00	1-00	0-46	0-49	0-47
25	0-51		0-51	0-39	0-44	0-43
26	0-34	0-36	0-45	0-33L	0-36	
27	0-45	0-50	0-50	0-41	0-44	0-43
30	0-48	0-49	0-51	0-39	0-40	0-39

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 76.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	1-37	1-36	1-44	1-28	1-30	1-28
4	1-15		1-22	1-10**L**	1-17	
5	1-19		1-39	1-19	1-37	1-36
6	2-01	2-00	2-40	1-60	2-38	2-35
9	2-37		2-44	2-19	2-44	2-43
10	2-22		2-46	2-22	2-32	
11	2-33		2-55**H**	2-28	2-35	2-33
12	2-30		2-41	2-30	2-36	
13	2-21		2-29	1-51	1-63	
16	1-54		1-58	1-44	1-48	
17	1-39		2-05	1-39	2-05	
18	2-00	1-62	2-16	1-62	2-10	
19	2-17	2-16	2-19	2-01	2-03	
20	1-50		1-50	1-39	1-43	
23	1-24	1-23	1-58	1-23	1-56	
24	2-00		2-02	1-38	1-41	
25	1-48		1-48	1-27	1-35	1-34
26	1-17		1-34	1-17	1-21	
27	1-47		1-47	1-29	1-34	
30	1-42		1-46	1-27	1-30	

85Dec Strike 78.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	2-50		2-55	2-38	2-38	
4	2-15		2-28	2-13**L**	2-20	
5	2-27		2-52	2-27	2-47	
6	3-23	3-26	4-10	3-20	4-02	
9	3-56		4-14	3-47	4-14	
10	3-51		4-13	3-51	4-00	
11	4-05		4-26**H**	3-62	4-03	
12	4-00		4-10	3-61	4-03	
13	3-54		3-54	3-15	3-25	
16	3-06		3-06	3-04	3-04	
17	3-06		3-28	3-06	3-28	
18	3-37		3-43	3-35	3-41	
19	3-48		3-48	3-29	3-30	3-29
20	3-02		3-12	2-61	3-00	
23	2-39		3-21	2-39	3-20	
24	3-25		3-33	2-63	3-00	
25	3-03		3-05	2-43	2-54	2-52
26	2-30		2-52	2-30	2-35	
27	3-09		3-09	2-47	2-56	
30	2-62		3-06	2-52	2-52	

85Dec Strike 80.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	4-17		4-17	4-06	4-06	
4	3-45		3-60	3-37**L**	3-48	
5	3-58	3-59	4-22	3-55	4-16	4-15
6	5-05		5-56	4-61	5-52	
9	5-38		5-60	5-38	5-60	
10	5-39		5-56	5-39	5-47	
11	5-53		6-12**H**	5-50	5-50	
12					5-50**N**	
13	5-18		5-22	5-03	5-03	
16					4-46**N**	
17					5-12**N**	
18	5-20		5-24	5-20	5-22	
19					5-09**N**	
20	4-45		4-52	4-45	4-45	
23	4-61		5-03	4-61	5-03	
24					4-46**N**	
25					4-33**N**	
26	4-11		4-11	4-10	4-11	4-10
27	4-37		4-37	4-36	4-36	
30	4-46		4-54	4-33	4-33	

85Dec Strike 82.00

Sep	Open	High	Low	Close
2	HOLIDAY			
3				5-55**N**
4	5-34	5-34	5-28**L**	5-28
5				5-62**N**
6	7-44	7-44**H**	7-44	7-44
9				7-54**N**
10	7-40	7-41	7-40	7-41
11				7-44**N**
12				7-46**N**
13				6-58**N**
16				6-37**N**
17				7-08**N**
18				7-18**N**
19				7-04**N**
20				6-37**N**
23				7-00**N**
24				6-38**N**
25				6-23**N**
26				6-00**N**
27				6-29**N**
30				6-27**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Sep	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
2	HOLIDAY													
3					14	211	1,275	1,853	2,964L	5,027	1,181	143		12,668
4				570H	285	18	253	839L	3,761	6,137	2,175H	219	1L	14,258
5				94	48	289	568	1,693	5,183	5,345	691	162		14,073
6				4	363	57	1,939	6,890H	13,799H	15,134H	857	655H	5	39,703H
9		29H	15H	60	15	270	2,199	4,748	6,884	5,211	1,503	124		21,058
10				1L	22	687	3,381	4,552	4,283	2,649	683	66	125H	16,449
11				3	404	599	2,204	5,927	3,313	5,028	451	119		18,048
12				1	442H	146	1,670	5,658	4,472	2,299	523			15,211
13				70	82	14	2,247	5,613	6,390	5,631	1,391	1L		21,439
16					49	2L	845	3,313	3,283	2,634	3L	31		10,160
17	3H					14	1,406	1,578	4,472	7,371	596			15,440
18	3				4	51	1,505	2,526	3,377	3,977	957	22		12,422
19					1L	1,513H	3,584H	2,268	6,092	3,126	456			17,040
20					1	19	2,152	3,899	6,526	1,972	896	40		15,505
23					3	76	765	2,823	6,214	4,067	385	15		14,348
24					362	168	1,543	4,999	6,410	6,889	565			20,936
25						37	327	2,368	3,355	1,722L	286			8,095L
26				150	365	210	108L	2,689	7,037	5,996	147	10		16,712
27							1,672	1,486	2,964	3,411	143	5		9,681
30						6	422	2,619	9,098	3,280	517	41		15,983
TOTAL	6	29	15	953	2,460	4,387	30,065	68,341	109,877	96,906	14,406	1,653	131	329,229

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Sep	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
2	HOLIDAY													
3	515H	735L	771L	1,831	2,428	4,502	11,619L	15,229L	28,992L	20,384	6,941L	1,496	5L	95,448L
4	515	735	771	1,821L	2,428	4,492	12,238	16,621	29,428	19,024	8,475	1,633	6	98,187
5	515	735	771	1,821	2,419L	4,291	12,353	16,095	31,290	21,250	8,676H	1,782	6	102,004
6	515	735	771	1,822	2,519	4,289L	13,105	15,960	32,543	20,294	8,561	1,939H	6	103,059
9	515	761H	786H	1,882	2,518	4,420	12,747	17,694	31,986	20,635	8,392	1,608	6	103,950
10	515	761	786	1,881	2,496	4,852	14,549	18,975	32,055	21,374	8,345	1,492	130H	108,211
11	515	761	786	1,883	2,588	4,746	13,789	19,058	32,372	18,699	8,313	1,133	130	104,773
12	515	761	786	1,883	2,948	4,845	14,247	20,434	33,628	17,632	8,037	1,133	130	106,979
13	515	761	786	1,843	2,930	4,839	13,684	21,188	32,721	15,721L	7,884	1,134	130	104,136
16	515	761	786	1,843	2,930	4,818	13,154	22,081	33,658	16,553	7,941	1,103	130	106,273
17	515	761	786	1,843	2,930	4,813	12,839	22,561	34,835	20,859	7,487	1,103	130	111,462
18	512L	761	786	1,843	2,929	4,864	13,013	22,938	34,630	23,115H	7,383	1,114	130	114,018
19	512	761	786	1,843	2,926	5,564	14,211	23,600	35,770	22,028	7,283	1,114	130	116,528
20	512	761	786	1,843	2,926	5,565	14,758	23,943	35,026	22,073	7,421	1,154	130	116,898
23	512	761	786	1,843	2,929	5,618	14,743	22,593	35,403	22,225	7,230	1,099L	130	115,872
24	512	761	786	1,843	3,005	5,574	14,445	22,699	36,240	19,409	7,191	1,099	130	113,694
25	512	761	786	1,843	3,005	5,550	14,325	23,267	36,155	19,068	7,347	1,099	130	113,848
26	512	761	786	1,993H	3,310H	5,694H	14,326	24,012H	36,413	22,152	7,170	1,099	130	118,358H
27	512	761	786	1,993	3,050	5,618	15,385H	23,500	36,058	19,547	7,176	1,104	130	115,620
30	512	761	786	1,993	3,050	5,614	15,324	23,287	36,609H	20,242	7,308	1,144	130	116,760

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 58.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	0-01		0-01	0-01L	0-01	
4					0-01N	
5					0-01N	
6					0-01N	
9					0-01N	
10					0-01N	
11					0-01N	
12					0-01N	
13					0-01N	
16					0-01N	
17					0-01N	
18					0-01N	
19	0-02		0-02H	0-02	0-02	
20					0-01N	
23					0-01N	
24					0-01N	
25					0-01N	
26					0-01N	
27					0-01N	
30					0-01N	

86Mar Strike 60.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3					0-02N	
4					0-02N	
5					0-02N	
6					0-03N	
9	0-04		0-04H	0-03	0-03	
10					0-03N	
11	0-03		0-03	0-03	0-03	
12					0-03N	
13					0-02N	
16					0-02N	
17					0-02N	
18					0-02N	
19					0-02N	
20					0-02N	
23	0-02		0-02	0-02L	0-02	
24					0-02N	
25					0-02N	
26					0-02N	
27					0-02N	
30					0-02N	

86Mar Strike 62.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3					0-03N	
4					0-03N	
5					0-03N	
6					0-04N	
9	0-06		0-06H	0-04L	0-06	
10					0-06N	
11	0-06		0-06	0-06	0-06	
12					0-06N	
13	0-04		0-04	0-04	0-04	
16	0-04		0-04	0-04	0-04	
17					0-04N	
18					0-04N	
19					0-04N	
20					0-04N	
23	0-04		0-04	0-04	0-04	
24	0-04		0-04	0-04	0-04	
25					0-04N	
26					0-03N	
27					0-03N	
30					0-03N	

86Mar Strike 64.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3					0-05N	
4					0-05N	
5					0-05N	
6	0-09		0-09	0-09	0-09	
9	0-10		0-10	0-09	0-10	
10					0-10N	
11	0-11		0-12H	0-11	0-11	
12	0-11		0-11	0-11	0-11	
13	0-12		0-12	0-09	0-09	
16	0-08		0-08	0-08	0-08	
17					0-09N	
18					0-09N	
19					0-09N	
20	0-08		0-08	0-08	0-08	
23	0-07		0-08	0-07	0-08	
24					0-07N	
25	0-07		0-07	0-07	0-07	
26	0-05		0-06	0-05L	0-06	
27					0-07N	
30					0-05N	

86Mar Strike 66.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	0-11		0-11	0-11	0-11	
4	0-10		0-10	0-10L	0-10	
5					0-11N	
6	0-19		0-21	0-18	0-21	
9	0-19		0-21	0-19	0-21	
10					0-21N	
11	0-21		0-23H	0-21	0-22	
12	0-22		0-22	0-22	0-22	
13	0-18		0-18	0-18	0-18	
16					0-17N	
17					0-18N	
18	0-18		0-18	0-18	0-18	
19	0-18		0-18	0-17	0-17	
20	0-15	0-14	0-16	0-14	0-16	
23	0-12		0-16	0-12	0-15	
24	0-15		0-17	0-14	0-14	
25	0-13		0-13	0-13	0-13	
26	0-12		0-12	0-11	0-11	
27	0-13		0-13	0-12	0-13	
30	0-12		0-12	0-12	0-12	

86Mar Strike 68.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	0-24		0-24	0-22	0-22	
4	0-22		0-22	0-20L	0-20	
5	0-20		0-24	0-20	0-23	0-24
6	0-35		0-42	0-35	0-39	
9	0-39		0-40	0-38	0-40	
10	0-40		0-41	0-37	0-37	
11	0-40		0-43H	0-38	0-39	0-38
12	0-39		0-39	0-38	0-38	
13	0-34		0-35	0-29	0-29	
16	0-28		0-28	0-27	0-27	
17	0-28		0-32	0-28	0-32	
18	0-33		0-33	0-32	0-33	
19	0-34		0-35	0-31	0-32	
20	0-27		0-28	0-27	0-28	
23	0-24		0-29	0-24	0-29	
24	0-28		0-28	0-27	0-27	
25	0-27		0-27	0-24	0-24	
26	0-23		0-24	0-22	0-22	
27	0-26		0-26	0-25	0-25	
30	0-27		0-27	0-23	0-23	

86Mar Strike 70.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	0-48		0-48	0-40	0-40	
4	0-36		0-37	0-35L	0-35	
5	0-37		0-44	0-37	0-44	0-43
6	0-55		1-08	0-55	1-06	
9	0-62		1-08	0-62	1-07	1-06
10	1-01		1-08	1-01	1-04	
11	1-03		1-12H	1-00	1-03	1-02
12	1-00	1-02	1-06	1-00	1-01	
13	0-63		1-00	0-53	0-54	
16	0-52		0-52	0-50	0-50	
17	0-47		0-57	0-47	0-56	
18	0-57		0-60	0-57	0-59	
19	0-62		0-62	0-55	0-56	0-55
20	0-48		0-50	0-48	0-48	
23	0-40		0-53	0-40	0-52	
24	0-52		0-55	0-45	0-46	0-45
25	0-44		0-45	0-42	0-43	0-42
26	0-41		0-44	0-38	0-38	
27	0-49		0-49	0-44	0-45	
30	0-48		0-49	0-40	0-40	

86Mar Strike 72.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	1-14		1-16	1-09	1-09	
4	1-01		1-02	0-60L	0-63	
5	1-02		1-13	1-02	1-13	1-12
6	1-33	1-34	1-52	1-33	1-52	
9	1-49		1-53	1-42	1-53	
10	1-47		1-55	1-45	1-50	
11	1-44		1-60H	1-44	1-46	1-47
12	1-47		1-48	1-47	1-47	
13	1-40		1-41	1-24	1-30	1-31
16	1-24		1-24	1-20	1-24	
17	1-19		1-34	1-19	1-33	1-34
18	1-29		1-39	1-29	1-38	
19	1-41		1-41	1-31	1-31	1-34
20	1-20		1-23	1-17	1-20	
23	1-09		1-30	1-09	1-29	
24	1-33		1-33	1-18	1-20	1-19
25	1-18		1-18	1-10	1-14	
26	1-05		1-12	1-05	1-06	
27	1-20		1-22	1-14	1-14	
30	1-16		1-16	1-10	1-10	

86Mar Strike 74.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	1-63	2-00	2-01	1-51	1-52	
4	1-38		1-43	1-36L	1-39	
5	1-57		1-57	1-57	1-57	
6	2-24		2-48	2-19	2-47	
9	2-46		2-53	2-35	2-53	
10	2-34		2-53	2-34	2-47	2-45
11	2-61		2-61H	2-45	2-46	
12	2-46		2-48	2-42	2-46	2-47
13	2-37		2-38	2-13	2-22	
16	2-12		2-12	2-08	2-12	
17	2-02	2-03	2-27	2-02	2-27	2-26
18	2-27		2-35	2-27	2-30	
19	2-32		2-32	2-24	2-25	
20	2-08		2-11	2-04	2-07	
23	1-59		2-20	1-59	2-20	
24	2-25		2-27	2-07	2-09	2-08
25	2-10		2-10	1-60	2-02	
26	1-52		1-63	1-50	1-50	
27	2-06		2-06	2-00	2-00	
30	2-08		2-10	1-59	1-60	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 76.00

Sep	Open	High	Low	Close	
2	HOLIDAY				
3	3-03	3-03	2-50	2-50	
4	2-34	2-36	2-30**L**	2-35	
5	2-43	2-57	2-42	2-55	
6	3-52	3-60	3-42	3-59	
9	3-45	4-03	3-45	4-01	4-03
10	3-53	4-00	3-53	3-60	
11	4-12	4-12**H**	3-58	3-59	
12	3-55	3-56	3-55	3-56	
13	3-24	3-30	3-24	3-26	
16	3-21	3-21	3-12	3-16	
17	3-29	3-36	3-29	3-36	
18	3-44	3-44	3-44	3-44	
19	3-44	3-44	3-35	3-33	
20	3-17	3-17	3-11	3-12	3-11
23	3-28	3-28	3-28	3-28	
24	3-31	3-34	3-10	3-14	3-15
25	3-17	3-17	2-62	3-05	
26	2-62	2-62	2-54	2-55	
27	3-17	3-17	3-05	3-05	
30	3-08	3-08	2-63	3-00	

86Mar Strike 78.00

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	4-17		4-17	3-63	3-63	
4					3-44**N**	
5	3-54		4-10	3-52**L**	4-07	
6	4-46		5-21	4-46	5-21	5-19
9	5-11		5-29	5-11	5-29	
10	5-07		5-29	5-07	5-22	
11	5-44		5-44**H**	5-20	5-20	
12	5-21		5-25	5-20	5-21	
13	5-11		5-15	4-36	4-51	
16	4-40		4-40	4-33	4-33	
17	4-28		4-56	4-28	4-55	4-56
18	4-51	4-50	5-06	4-50	5-00	
19	5-02		5-02	4-54	4-54	
20	4-39		4-39	4-30	4-32	
23	4-30		4-50	4-30	4-46	
24	4-54		4-61	4-34	4-34	
25	4-38		4-38	4-16	4-19	
26	4-19		4-21	4-00	4-00	
27					4-25**N**	
30	4-25		4-25	4-21	4-21	

86Mar Strike 80.00

Sep	Open	High	Low	Close
2	HOLIDAY			
3				5-26**N**
4	5-03	5-04	5-03**L**	5-04
5				5-35**N**
6	6-40	7-00	6-40	7-00
9				7-07**N**
10				6-59**N**
11	7-10	7-10**H**	7-05	7-05
12				7-05**N**
13	6-26	6-26	6-26	6-26
16				6-05**N**
17	6-11	6-34	6-05	6-34
18				6-40**N**
19				6-27**N**
20				6-02**N**
23	6-06	6-21	6-06	6-21
24				6-04**N**
25				5-56**N**
26				5-38**N**
27				5-59**N**
30				5-57**N**

86Mar Strike 82.00

Sep	Open	High	Low	Close
2	HOLIDAY			
3				7-00**N**
4				6-40**N**
5				7-13**N**
6				8-49**N**
9				8-59**N**
10				8-46**N**
11				8-55**N**
12				8-55**N**
13				8-06**N**
16				7-52**N**
17				8-19**N**
18				8-26**N**
19				8-12**N**
20				7-49**N**
23				8-06**N**
24				7-52**N**
25				7-37**N**
26				7-17**N**
27				7-43**N**
30				7-41**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Sep	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
2	**HOLIDAY**													
3	5**L**				325	284	264	828	1,256	200	501			3,663
4					425**H**	1,618**H**	161	2,282	1,730	717**H**		2		6,935
5						97	82**L**	1,282	91	541	1,176			3,269
6				1**L**	106	97	1,877	3,184**H**	2,847**H**	260	1,368**H**	6		9,746**H**
9		16**H**	7	12**H**	11	58	1,693	160	520	65**L**	520			3,062
10						107	1,612	185	1,412	280	112**L**			3,708
11			54	2	1**L**	17	3,616**H**	453	372	300	558			5,373
12				1	2	58	1,082	216	762	356	219	1**L**		2,697
13			5**L**		11	134	704	2,271	837	380	430	5		4,777
16			100**H**	5		4**L**	2,147	220	253	180	405			3,314
17				5		12	687	465	860	200	350	12**H**		2,591
18					4	43	204	467	315	200	690			1,923
19	10**H**				10	125	351	717	555	250	220			2,238
20				3	27	34	1,030	1,541	474	200	400			3,709
23		5**L**	5	1	12	20	946	397	1,013	120	405	2		2,926
24			46		13	23	550	717	826	254	500			2,929
25				5	6	12	376	336	475	151	500			1,861
26				3	18	68	172	732	476	526	1,315			3,310
27					399	207	406	15**L**	4**L**	102				1,133**L**
30						70	302	346	1,851	276	500			3,345
TOTAL	15	21	217	38	1,370	3,088	18,262	16,814	16,929	5,558	10,169	28		72,509

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Sep	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
2	**HOLIDAY**													
3	50**L**	34**L**	130**L**	119**L**	2,844**H**	3,238	3,442	4,053**L**	11,863	8,753**L**	1,103	40**L**	25**H**	35,694
4	50	34	130	119	2,539	3,134	3,393	4,721	11,283**L**	9,113	1,103	41	25	35,685**L**
5	50	34	130	119	2,539	3,037**L**	3,372**L**	4,975	11,283	9,287	851**L**	41	25	35,743
6	50	34	130	120	2,539	3,126	3,974	7,094	12,004	9,137	1,286	45	25	39,564
9	50	34	135	124	2,541	3,129	3,869	6,098	11,436	9,102	1,291	45	25	37,879
10	50	34	135	124	2,541	3,129	4,433	6,105	12,660	9,122	1,031	45	25	39,434
11	50	34	189	123	2,540	3,124	6,398	6,292	12,909	9,422	1,431	45	25	42,582
12	50	34	189	124	2,539	3,122	6,941**H**	6,304	13,299	9,773	1,475	46	25	43,921
13	50	34	189	124	2,540	3,243	6,843	6,441	13,392	10,123	1,795	51	25	44,850
16	50	34	289**H**	129	2,530	3,234	5,948	6,101	13,615	10,223	2,095	46	25	44,319
17	50	34	289	133	2,530	3,232	6,017	6,269	14,435	10,373	1,855	56**H**	25	45,298
18	50	34	289	133	2,534	3,231	6,219	6,549	14,610	10,573	2,175	56	25	46,478
19	60**H**	34	289	133	2,524	3,226	6,268	7,077	14,714	10,823	2,175	56	25	47,404
20	60	34	289	133	2,506**L**	3,233	5,708	7,675	14,909	10,953	2,405	56	25	47,986
23	60	39**H**	289	133	2,514	3,240	5,990	7,518	14,485	11,053	2,560	56	25	47,962
24	60	39	244	133	2,510	3,260	6,214	7,824	14,811	11,216	2,590	56	25	48,982
25	60	39	244	133	2,509	3,272	6,120	7,891**H**	15,126	11,366	2,790	56	25	49,631
26	60	39	244	136**H**	2,526	3,269	6,122	7,787	15,439	11,891	3,731**H**	56	25	51,325
27	60	39	244	136	2,526	3,461**H**	5,940	7,787	15,342	11,991	3,731	56	25	51,338
30	60	39	244	136	2,526	3,461	5,844	7,829	15,660**H**	12,266**H**	3,703	56	25	51,849**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Jun Strike 62.00				86Jun Strike 66.00				86Jun Strike 68.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
3												0-46**N**
4									0-46	0-46	0-43**L**	0-43
5									0-44	0-50	0-44	0-50
6					0-42	0-42	0-40	0-42	1-02	1-10	1-00	1-08
9					0-42	0-42	0-42	0-42	1-04	1-11	1-04	1-11
10	0-13	0-13**H**	0-13	0-13				0-40**N**	1-06	1-10	1-06	1-08
11				0-13**N**	0-44	0-45**H**	0-42	0-42	1-09	1-14**H**	1-08	1-09
12				0-13**N**	0-42	0-42	0-42	0-42	1-06	1-12	1-06	1-12
13	0-13	0-13	0-10**L**	0-11	0-35	0-36	0-35	0-36	0-63	1-00	0-60	1-00
16				0-11**N**				0-34**N**				0-59**N**
17				0-12**N**				0-38**N**				1-02**N**
18				0-12**N**				0-39**N**	1-00	1-02	1-00	1-02
19				0-11**N**				0-38**N**				1-02**N**
20				0-10**N**				0-34**N**	0-56	0-56	0-55	0-56
23				0-12**N**	0-29	0-36	0-29**L**	0-36	0-53	0-61	0-53	0-61
24				0-11**N**				0-33**N**	0-55	0-56	0-55	0-56
25				0-11**N**	0-34	0-34	0-32	0-32	0-53	0-55	0-53	0-55
26				0-10**N**				0-29**N**	0-52	0-53	0-52	0-52
27				0-12**N**				0-32**N**				0-58**N**
30				0-11**N**				0-29**N**	0-58	0-58	0-53	0-53

	86Jun Strike 70.00				86Jun Strike 72.00				86Jun Strike 74.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
3				1-11**N**				1-54**N**				2-43**N**
4	1-07	1-07	1-04**L**	1-05	1-45	1-45	1-43**L**	1-43	2-30	2-30	2-30**L**	2-30
5	1-06	1-12	1-06	1-12	1-46	1-53	1-46	1-53	2-39	2-44	2-39	2-44
6	1-37	1-49	1-36	1-49	2-37	2-39	2-37	2-39	3-34	3-39	3-34	3-39
9	1-44	1-50	1-44	1-50	2-32	2-40	2-32	2-40				3-45**N**
10	1-47	1-50	1-47	1-47	2-36	2-42	2-36	2-37	3-35	3-38	3-35	3-38
11	1-48	1-54**H**	1-48	1-50	2-50	2-52**H**	2-42	2-42	3-60	3-60**H**	3-45	3-45
12	1-45	1-50	1-45	1-50	2-35	2-41	2-35	2-41				3-46**N**
13	1-40 1-37	1-45	1-28	1-30	2-20	2-20	2-10	2-17				3-15**N**
16	1-25	1-25	1-25	1-25				2-09**N**				3-07**N**
17				1-37**N**	2-17	2-25	2-17	2-25	3-15	3-22	3-14	3-22
18				1-42**N**				2-29**N**	3-26	3-33	3-26	3-33
19	1-45	1-45	1-40	1-40	2-25	2-25	2-25	2-25				3-24**N**
20	1-25	1-28	1-25	1-28				2-10**N**	3-10	3-10	3-10	3-10
23	1-19	1-33	1-19	1-33	1-61	2-16	1-61	2-15	2-58	3-16	2-58	3-14
24	1-28	1-28	1-25	1-26	2-14	2-14	2-07	2-07	3-14	3-14	3-03	3-03
25	1-28	1-28	1-23	1-23				2-02**N**				2-60**N**
26	1-20	1-20	1-16	1-16	2-00	2-00	1-57	1-57	2-53	2-60	2-48	2-48
27				1-24**N**				2-04**N**				2-63**N**
30	1-26	1-26	1-20	1-20				1-63**N**	3-06	3-06	2-60	2-60

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Sep	**62.00**	**66.00**	**68.00**	**70.00**	**72.00**	**74.00**	**TOTAL**
2	**HOLIDAY**						
3							
4			3	44	15	1**L**	63
5			105	136	36	1	278
6		936**H**	4,350**H**	1,231**H**		1	6,518**H**
9		102	5	315	200		622
10	2**H**		1**L**	185		1	189
11	1**L**	13	4	209	11	2	240
12		6**L**	208	200	2**L**		416
13	2		11	11	11		35
16				500			500
17					3	211	214
18			13			214	227
19				10	2		12**L**
20			20	200			220
23		419	3,700	901	201**H**	425**H**	5,646
24		112	10	6**L**	11	10	149
25		376	885	9			1,270
26			200	451	10	1	662
27				200			200
30			20	100		100	220
TOTAL	5	1,964	9,535	4,708	502	967	17,681

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Sep	**62.00**	**66.00**	**68.00**	**70.00**	**72.00**	**74.00**	**TOTAL**
2	**HOLIDAY**						
3			6**L**	241**L**	37**L**	4**L**	288**L**
4			9	276	52	5	342
5			114	261	83	5	463
6		800	4,413	1,462	83	5	6,763
9		902	4,414	1,772	283	5	7,376
10	1**L**	902	4,415	1,947	283	6	7,554
11	2	903	4,413	1,940	283	6	7,547
12	2	909**H**	4,621	2,087	284	6	7,909
13	4**H**	909	4,625	2,097**H**	291	6	7,932**H**
16	4	909	4,625	1,607	291	6	7,442
17	4	909	4,625	1,607	294**H**	217	7,656
18	4	909	4,625	1,607	294	419**H**	7,858
19	4	909	4,625	1,617	294	419	7,868
20	4	909	4,645**H**	1,506	294	419	7,777
23	4	612	2,910	1,114	94	186	4,920
24	4	712	2,920	1,120	95	196	5,047
25	4	331**L**	2,212	1,111	95	196	3,949
26	4	331	2,312	912	105	197	3,861
27	4	331	2,312	912	105	197	3,861
30	4	331	2,022	1,012	105	297	3,771

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 58.00

Oct	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

85Dec Strike 60.00

Oct	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

85Dec Strike 62.00

Oct	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

85Dec Strike 64.00

Oct	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

85Dec Strike 66.00

Oct	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

85Dec Strike 68.00

Oct	Open	High	Low	Close
1	0-01	0-01	0-01**L**	0-01
2	0-01	0-01	0-01	0-01
3	0-02	0-02**H**	0-01	0-01
4	0-02	0-02	0-01	0-01
7	0-02	0-02	0-02	0-02
8	0-02	0-02	0-01	0-01
9				0-01**N**
10				0-01**N**
11	0-01	0-01	0-01	0-01
14	0-01	0-01	0-01	0-01
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

85Dec Strike 70.00

Oct	Open		High	Low	Close	
1	0-05		0-05	0-04	0-04	
2	0-04		0-06	0-02	0-05	0-06
3	0-05		0-05	0-04	0-05	
4	0-03		0-07	0-03	0-06	
7	0-05		0-08**H**	0-05	0-06	
8	0-07		0-07	0-05	0-05	
9	0-04		0-05	0-04	0-04	
10	0-05		0-05	0-03	0-03	
11	0-03		0-04	0-03	0-03	
14	0-03		0-03	0-02	0-02	
15	0-03		0-03	0-02	0-02	
16	0-02		0-03	0-02	0-02	
17	0-02		0-02	0-01**L**	0-01	
18	0-01		0-01	0-01	0-01	
21	0-01		0-01	0-01	0-01	
22					0-01**N**	
23	0-01		0-01	0-01	0-01	
24	0-01		0-01	0-01	0-01	
25					0-01**N**	
28	0-01		0-01	0-01	0-01	
29					0-01**N**	
30					0-01**N**	
31	0-01		0-01	0-01	0-01	

85Dec Strike 72.00

Oct	Open		High	Low	Close	
1	0-15		0-17	0-12	0-12	0-13
2	0-12		0-17	0-08	0-16	0-17
3	0-15		0-17	0-14	0-16	0-15
4	0-11	0-12	0-20	0-11	0-18	0-17
7	0-19		0-24**H**	0-19	0-21	0-22
8	0-21		0-23	0-16	0-17	0-18
9	0-15	0-16	0-17	0-14	0-15	0-16
10	0-16		0-16	0-12	0-13	0-12
11	0-10		0-12	0-10	0-10	0-11
14	0-10		0-10	0-08	0-08	
15	0-09	0-07	0-09	0-07	0-08	
16	0-08		0-08	0-06	0-07	0-06
17	0-06		0-07	0-04	0-04	
18	0-04		0-04	0-02	0-03	
21	0-03		0-03	0-02	0-03	0-02
22	0-02		0-03	0-01**L**	0-02	0-01
23	0-02		0-03	0-01	0-01	
24	0-02		0-02	0-01	0-01	
25	0-02		0-03	0-01	0-03	0-02
28	0-03		0-03	0-01	0-02	
29	0-02		0-02	0-01	0-01	
30	0-01		0-01	0-01	0-01	
31	0-01		0-01	0-01	0-01	

85Dec Strike 74.00

Oct	Open		High	Low	Close	
1	0-41		0-44	0-36	0-37	0-36
2	0-34	0-35	0-48	0-27	0-47	0-48
3	0-40	0-41	0-48	0-40	0-45	0-43
4	0-33	0-35	0-53	0-33	0-50	0-49
7	0-50	0-53	0-63**H**	0-49	0-57	0-56
8	0-54		0-58	0-46	0-46	0-47
9	0-43	0-44	0-48	0-40	0-48	0-46
10	0-49		0-50	0-38	0-41	0-38
11	0-33	0-30	0-37	0-30	0-34	0-35
14	0-33		0-33	0-29	0-30	0-29
15	0-27	0-28	0-31	0-26	0-27	0-26
16	0-27		0-27	0-19	0-19	0-20
17	0-20		0-21	0-13	0-14	
18	0-13	0-12	0-13	0-09	0-10	0-11
21	0-11	0-10	0-11	0-09	0-10	0-09
22	0-09		0-09	0-06	0-07	0-06
23	0-05		0-08	0-05	0-06	
24	0-07	0-08	0-08	0-05	0-07	0-06
25	0-08		0-10	0-07	0-09	
28	0-10		0-11	0-08	0-10	
29	0-09		0-09	0-03	0-04	0-03
30	0-02		0-02	0-01**L**	0-02	
31	0-02		0-03	0-02	0-02	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 76.00

Oct	Open		High	Low	Close	
1	1-33		1-35	1-22	1-23	1-22
2	1-18		1-50	1-06	1-44	1-50
3	1-34	1-35	1-43	1-33	1-36	1-33
4	1-19	1-18	1-52	1-18	1-45	1-46
7	1-51	1-52	2-10**H**	1-48	1-60	
8	1-57		2-01	1-44	1-46	1-48
9	1-42		1-52	1-32	1-52	1-50
10	1-51		1-51	1-32	1-35	1-32
11	1-21	1-23	1-35	1-21	1-34	1-33
14	1-28		1-28	1-20	1-20	
15	1-18		1-22	1-10	1-12	1-10
16	1-12		1-12	0-59	0-59	0-61
17	0-61		1-03	0-45	0-45	0-46
18	0-43	0-46	0-46	0-32	0-38	0-37
21	0-37		0-38	0-34	0-35	0-34
22	0-36	0-35	0-36	0-21	0-26	0-24
23	0-23	0-22	0-31	0-22	0-23	0-24
24	0-27	0-29	0-30	0-21	0-25	
25	0-28	0-29	0-35	0-28	0-33	0-34
28	0-35	0-38	0-43	0-32	0-40	0-41
29	0-34		0-34	0-13	0-13	0-14
30	0-09	0-08	0-10	0-05**L**	0-09	0-10
31	0-09	0-10	0-11	0-08	0-08	

85Dec Strike 78.00

Oct	Open		High	Low	Close	
1	2-62		2-62	2-43	2-43	
2	2-34		3-13	2-19	3-13	
3	2-57		3-03	2-57	2-61	
4	2-49		3-20	2-49	3-16	
7	3-35		3-44**H**	3-35	3-35	
8	3-41		3-41	3-15	3-16	
9	3-15		3-21	3-15	3-21	
10	3-24		3-24	3-03	3-03	
11	2-63		3-02	2-61	3-02	
14					2-50**N**	
15	2-50		2-53	2-36	2-36	
16	2-41		2-41	2-20	2-20	
17	2-14		2-16	1-62	1-62	
18	1-43		1-47	1-35	1-44	
21	1-45		1-45	1-40	1-40	
22	1-43		1-45	1-09	1-19	
23	1-11		1-35	1-11	1-15	
24	1-29		1-35	1-14	1-23	1-22
25	1-34	1-37	1-48	1-34	1-41	1-42
28	1-51	1-54	2-02	1-45	1-58	
29	1-43		1-43	0-56	0-60	0-56
30	0-33	0-38	0-42	0-27**L**	0-39	0-40
31	0-44		0-45	0-35	0-35	0-36

85Dec Strike 80.00

Oct	Open		High	Low	Close	
1	4-44		4-44	4-24	4-24	
2					4-62**N**	
3	4-57		4-57	4-44	4-44	
4	4-46		5-04	4-46	5-03	
7	5-32		5-32**H**	5-25	5-25	
8					5-05**N**	
9					5-17**N**	
10					4-54**N**	
11	4-51		4-57	4-51	4-57	
14					4-38**N**	
15	4-36		4-36	4-26	4-26	
16	4-10		4-10	4-03	4-03	
17	4-00		4-00	3-44	3-44	
18					3-25**N**	
21					3-22**N**	
22	2-54		2-59	2-54	2-56	
23					2-56**N**	
24	3-04		3-04	2-50	3-02	
25					3-27**N**	
28	3-49		3-49	3-49	3-49	
29					2-23**N**	
30	1-34	1-32	1-53	1-26**L**	1-50	
31	1-60	2-03	2-03	1-50	1-51	1-52

85Dec Strike 82.00

Oct	Open	High	Low	Close
1				6-18**N**
2				6-60**N**
3				6-40**N**
4				7-00**N**
7				7-25**N**
8				7-05**N**
9				7-17**N**
10				6-54**N**
11				6-55**N**
14				6-38**N**
15				6-25**N**
16				6-02**N**
17				5-40**N**
18				5-20**N**
21				5-20**N**
22				4-50**N**
23	5-00	5-00**H**	4-50	4-50
24				4-60**N**
25				5-25**N**
28				5-48**N**
29				4-18**N**
30	3-38	3-38	3-31**L**	3-35
31				3-33**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85DEC

Oct	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1						1L	1,162	3,730	7,307	2,997	350	2L		15,549
2						169	1,063	3,829	10,743	9,564	507			25,875
3						2	408	2,752	6,967	6,992	108L	10		17,239
4						97	3,593H	5,522H	11,929H	3,797	155			25,093
7						373H	1,483	5,043	7,399	4,628	584	101		19,611
8						12	480	4,882	5,253	3,272	194			14,093
9							291	2,367	9,082	7,140	112			18,992
10							187	1,315	4,380	2,192	248			8,322
11						4	175	3,831	6,885	2,954	272	38		14,159
14						16	76	731	1,253L	335L				2,411L
15							95	1,328	9,727	2,612	428	11		14,201
16							1,175	4,902	6,627	4,876	341	10		17,931
17			2H			5	537	3,077	9,767	4,793	1,304	10		19,495
18							791	2,187	7,353	7,376	2,595			20,302
21							979	2,551	3,632	4,130	2,036			13,328
22								1,879	3,857	7,336	3,440	9		16,521
23							30	892	3,566	8,193	5,872		1L	18,554
24							1L	607	3,746	5,739	2,725	280		13,098
25								4,201	7,585	9,183	3,339			24,308
28							52	367	3,316	7,280	4,905	5		15,925
29						1		3,286	4,018	10,756H	3,798			21,859
30							5	985	3,829	8,876	10,888H	2,364H	2H	26,949H
31							3	153L	1,982	6,975	7,793	1,266		18,172
TOTAL			2			680	12,586	60,417	140,203	131,996	51,994	4,106	3	401,987

US BONDS PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85DEC

Oct	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1	512H	761H	786H	1,993H	3,050H	5,614	15,943L	23,750L	37,140L	21,930	7,208	1,145	130H	119,962L
2	512	761	786	1,993	3,050	5,623	16,198	24,147	40,758	23,052	7,296	1,145	130	125,451
3	512	761	786	1,993	3,050	5,624H	16,141	24,441	42,947	23,019	7,248	1,135	130	127,787
4	512	761	786	1,993	3,050	5,537	16,931	26,481	44,874	22,616	7,122	1,135	130	131,928
7	512	761	786	1,993	3,050	5,535	17,176	27,301	44,027	21,604	7,004	1,115	4L	130,868
8	512	761	786	1,993	3,050	5,530L	17,268	27,816	45,138	20,998	6,999L	1,115	4	131,970
9	512	761	786	1,993	3,050	5,530	17,149	27,202	43,709	19,782	7,050	1,075L	4	128,603
10	512	761	786	1,993	3,050	5,530	17,204	27,031	44,033	19,511	7,182	1,075	4	128,672
11	512	761	786	1,993	3,050	5,530	17,217	28,198H	43,472	18,091	7,006	1,075	4	127,695
14	512	761	786	1,993	3,050	5,546	17,280	28,151	43,131	17,836	7,038	1,113	4	127,201
15	512	761	786	1,993	3,050	5,546	17,256	27,783	41,422	17,403	7,139	1,075	4	124,730
16	512	761	786	1,993	3,050	5,546	18,005	26,988	41,541	17,652	7,216	1,085	4	125,139
17	512	761	784L	1,993	3,050	5,546	18,045H	26,523	43,539	17,726	7,315	1,095	4	126,893
18	512	761	784	1,993	3,050	5,546	17,945	25,430	45,117	17,267	8,894	1,095	4	128,398
21	512	761	784	1,993	3,050	5,546	17,943	25,391	45,400H	16,793L	9,919	1,095	4	129,191
22	512	761	784	1,993	3,050	5,541	17,843	26,023	44,448	17,812	11,595H	1,095	4	131,461
23	512	761	784	1,993	3,050	5,541	17,872	26,035	43,845	19,762	11,118	1,095	4	132,372
24	512	761	784	1,993	3,050	5,541	17,817	26,189	43,081	20,663	11,446	1,208	4	133,049
25	512	761	784	1,993	3,050	5,541	17,817	26,651	43,816	22,010	10,016	1,208	4	134,163
28	512	761	784	1,993	3,050	5,541	17,867	26,233	43,626	23,569	9,264	1,208	4	134,412
29	512	761	784	1,993	3,050	5,541	17,867	26,450	42,548	23,181	11,195	1,208	4	135,094
30	512	761	784	1,993	3,050	5,540	17,862	26,216	43,699	24,269H	10,429	3,091	5	138,211H
31	512	761	784	1,993	3,050	5,540	17,862	26,201	41,095	23,799	11,174	4,052H	5	136,828

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 58.00

Oct	Open		High	Low	Close	
1					0-01N	
2					0-01N	
3					0-01N	
4					0-01N	
7					0-01N	
8					0-01N	
9					0-01N	
10					0-01N	
11					0-01N	
14					0-01N	
15					0-01N	
16					0-01N	
17					0-01N	
18					0-01N	
21					0-01N	
22					0-01N	
23					0-01N	
24					0-01N	
25					0-01N	
28					0-01N	
29					0-01N	
30					0-01N	
31					0-01N	

86Mar Strike 60.00

Oct	Open		High	Low	Close	
1					0-01N	
2					0-02N	
3					0-02N	
4	0-02		0-02H	0-02	0-02	
7					0-02N	
8					0-02N	
9					0-02N	
10					0-02N	
11					0-01N	
14					0-01N	
15					0-01N	
16					0-01N	
17					0-01N	
18					0-01N	
21	0-01		0-01	0-01L	0-01	
22					0-01N	
23					0-01N	
24					0-01N	
25					0-01N	
28					0-01N	
29					0-01N	
30					0-01N	
31					0-01N	

86Mar Strike 62.00

Oct	Open		High	Low	Close	
1					0-02N	
2	0-02		0-03H	0-02L	0-03	
3					0-03N	
4	0-03		0-03	0-03	0-03	
7					0-03N	
8					0-03N	
9					0-03N	
10					0-03N	
11					0-02N	
14					0-02N	
15	0-03		0-03	0-02	0-02	
16	0-02		0-02	0-02	0-02	
17					0-02N	
18					0-01N	
21					0-02N	
22					0-01N	
23					0-01N	
24					0-01N	
25					0-01N	
28					0-01N	
29					0-01N	
30					0-01N	
31					0-01N	

86Mar Strike 64.00

Oct	Open		High	Low	Close	
1					0-04N	
2					0-06N	
3					0-06N	
4	0-06		0-06H	0-06	0-06	
7					0-05N	
8	0-06		0-06	0-06	0-06	
9	0-06		0-06	0-06	0-06	
10	0-06		0-06	0-05	0-05	
11	0-05		0-05	0-05	0-05	
14	0-04		0-04	0-04	0-04	
15	0-05		0-05	0-04	0-04	
16					0-04N	
17					0-03N	
18					0-02N	
21	0-02		0-02	0-02L	0-02	
22	0-02		0-03	0-02	0-02	
23	0-02		0-02	0-02	0-02	
24	0-02		0-02	0-02	0-02	
25					0-03N	
28					0-03N	
29	0-02		0-02	0-02	0-02	
30	0-02		0-02	0-02	0-02	
31					0-02N	

86Mar Strike 66.00

Oct	Open		High	Low	Close	
1	0-11		0-11	0-10	0-10	
2	0-10		0-11	0-10	0-11	
3					0-11N	
4	0-10		0-10	0-10	0-10	
7					0-10N	
8	0-10		0-10	0-10	0-10	
9	0-11		0-11	0-11	0-11	
10	0-11		0-12H	0-10	0-10	
11	0-12		0-12	0-10	0-10	
14	0-10		0-10	0-09	0-09	
15	0-10		0-10	0-09	0-10	0-09
16	0-09		0-09	0-08	0-08	
17	0-07		0-07	0-06	0-06	
18					0-05N	
21	0-05		0-05	0-05	0-05	
22	0-04		0-04	0-04	0-04	
23	0-05		0-05	0-05	0-05	
24	0-04		0-04	0-04	0-04	
25	0-06		0-06	0-06	0-06	
28					0-06N	
29	0-04		0-04	0-03L	0-03	
30	0-03		0-03	0-03	0-03	
31	0-04		0-04	0-03	0-03	

86Mar Strike 68.00

Oct	Open		High	Low	Close	
1					0-20N	
2	0-18		0-23	0-17	0-23	
3	0-21	0-22	0-22	0-21	0-21	
4	0-24		0-24	0-23	0-23	
7	0-27		0-27H	0-26	0-26	
8	0-26		0-27	0-25	0-25	
9	0-23		0-23	0-22	0-23	
10	0-24		0-24	0-21	0-21	
11	0-21		0-21	0-21	0-21	
14	0-20		0-20	0-20	0-20	
15	0-20		0-21	0-19	0-19	
16	0-18		0-18	0-16	0-16	
17	0-16		0-16	0-12	0-12	
18	0-12		0-12	0-10	0-10	
21	0-11		0-11	0-10	0-10	
22	0-10		0-10	0-08	0-08	
23	0-10		0-11	0-09	0-09	
24	0-11		0-11	0-09	0-09	
25	0-10		0-11	0-10	0-11	
28					0-11N	
29	0-10		0-10	0-09	0-09	
30	0-06		0-07	0-06L	0-07	
31	0-07		0-07	0-06	0-06	

86Mar Strike 70.00

Oct	Open		High	Low	Close	
1	0-41	0-40	0-42	0-37	0-37	
2	0-37		0-44	0-32	0-44	
3	0-43		0-43	0-40	0-40	
4	0-40		0-46	0-40	0-45	
7	0-46		0-54H	0-46	0-51	
8	0-50		0-53	0-45	0-47	
9	0-46		0-48	0-43	0-48	
10	0-49		0-49	0-42	0-42	
11	0-39		0-42	0-39	0-42	
14	0-40		0-40	0-38	0-38	
15	0-38		0-39	0-35	0-35	
16	0-35		0-36	0-30	0-30	
17	0-31		0-31	0-25	0-25	
18	0-24		0-24	0-21	0-23	
21	0-23		0-23	0-22	0-22	
22	0-21		0-21	0-16	0-1[illegible]	
23	0-18		0-21	0-18	0-19	
24	0-23		0-23	0-19	0-20	
25	0-22		0-22	0-21	0-22	
28	0-22		0-25	0-22	0-25	
29	0-23		0-23	0-16	0-16	
30	0-12		0-12	0-10L	0-12	
31	0-12		0-13	0-12	0-12	

86Mar Strike 72.00

Oct	Open		High	Low	Close	
1	1-14		1-14	1-04	1-05	
2	1-02		1-16	0-60	1-16	
3	1-11		1-14	1-10	1-12	
4	1-04		1-21	1-04	1-21	
7	1-25		1-32H	1-25	1-29	
8	1-23		1-31	1-21	1-22	
9	1-21	1-20	1-22	1-16	1-22	
10	1-24		1-24	1-14	1-15	
11	1-11		1-13	1-09	1-13	
14	1-09		1-11	1-06	1-06	
15	1-04		1-09	1-02	1-02	
16	1-02		1-04	0-60	0-60	
17	0-59		0-59	0-50	0-51	0-50
18	0-49		0-49	0-42	0-45	
21	0-45		0-45	0-43	0-43	
22	0-44		0-44	0-34	0-38	
23	0-36		0-43	0-35	0-38	
24	0-41		0-41	0-38	0-40	
25	0-44		0-45	0-43	0-45	
28	0-47	0-48	0-51	0-44	0-50	
29	0-45		0-47	0-32	0-32	0-33
30	0-24		0-26	0-20L	0-25	
31	0-24		0-28	0-22	0-24	

86Mar Strike 74.00

Oct	Open		High	Low	Close	
1	1-63	1-62	2-01	1-55	1-55	
2	1-51		2-07	1-38	2-07	
3	2-01		2-06	1-63	2-03	2-04
4	2-07		2-13	2-01	2-11	
7	2-15		2-30H	2-15	2-23	
8	2-18		2-27	2-13	2-17	
9	2-12		2-20	2-05	2-18	2-20
10	2-17		2-17	2-03	2-03	
11	1-61		2-06	1-61	2-05	
14	1-62		1-62	1-56	1-56	
15	1-57		1-62	1-54	1-55	1-54
16	1-50		1-52	1-42	1-42	
17	1-40	1-43	1-43	1-29	1-29	1-31
18	1-24		1-24	1-14	1-21	1-20
21	1-18		1-21	1-17	1-18	
22	1-15		1-15	1-00	1-07	
23	1-02		1-17	1-02	1-09	1-10
24	1-13	1-16	1-17	1-07	1-11	1-12
25	1-16		1-21	1-16	1-20	1-21
28	1-22		1-32	1-20	1-30	1-31
29	1-22		1-22	0-60	0-60	0-61
30	0-46		0-51	0-39L	0-51	0-50
31	0-55		0-55	0-47	0-47	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 76.00

Oct	Open		High	Low	Close	
1	3-01		3-01	2-58	2-59	
2	2-54		3-13	2-36	3-13	
3	3-15		3-15	3-05	3-11	
4	3-15		3-23	3-15	3-22	3-23
7	3-38		3-46**H**	3-36	3-39	
8	3-30		3-30	3-30	3-30	
9	3-24		3-34	3-24	3-34	
10	3-30		3-30	3-12	3-15	
11	3-15		3-18	3-08	3-11	3-12
14	3-02		3-02	3-02	3-02	
15	3-00		3-00	2-58	2-60	2-58
16	2-55		2-57	2-44	2-44	
17	2-39		2-39	2-29	2-29	
18	2-23		2-23	2-10	2-15	2-16
21	2-18		2-18	2-13	2-14	
22	2-08		2-08	1-51	1-62	
23	1-52		2-12	1-52	2-02	2-00
24	2-05		2-11	1-59	2-02	2-03
25	2-13		2-20	2-12	2-16	
28	2-22		2-31	2-21	2-30	
29	2-17		2-17	1-43	1-43	1-45
30	1-24	1-23	1-34	1-14**L**	1-32	1-34
31	1-37		1-37	1-24	1-26	

86Mar Strike 78.00

Oct	Open	High	Low	Close	
1	4-26	4-27	4-12	4-13	4-12
2	4-10	4-33	3-57	4-33	
3	4-33	4-37	4-28	4-28	
4	4-50	4-50	4-44	4-44	
7				5-00**N**	
8	4-62	5-05**H**	4-50	4-51	
9	4-58	4-58	4-58	4-58	
10	4-51	4-51	4-37	4-37	
11	4-36	4-42	4-31	4-40	
14	4-24	4-24	4-24	4-24	
15	4-22	4-27	4-14	4-15	4-14
16	4-12	4-14	3-62	3-62	
17	3-58	3-58	3-42	3-42	
18	3-24	3-30	3-24	3-28	
21	3-28	3-28	3-25	3-25	
22	3-20	3-20	2-62	3-02	
23	3-16	3-20	3-05	3-05	
24	3-18	3-18	3-10	3-10	
25	3-29	3-34	3-29	3-32	
28	3-46	3-49	3-46	3-49	
29	3-25	3-25	2-49	2-49	
30	2-15	2-29	2-10**L**	2-29	
31	2-40	2-40	2-24	2-26	

86Mar Strike 80.00

Oct	Open	High	Low	Close
1				5-49**N**
2				6-18**N**
3	6-10	6-10	6-05	6-05
4				6-24**N**
7				6-46**N**
8				6-31**N**
9				6-39**N**
10				6-17**N**
11	6-15	6-18**H**	6-15	6-18
14				6-02**N**
15				5-56**N**
16				5-36**N**
17				5-17**N**
18	5-00	5-00	5-00	5-00
21	4-61	4-62	4-61	4-62
22				4-30**N**
23	4-35	4-36	4-35	4-36
24				4-44**N**
25	5-00	5-02	5-00	5-02
28	5-15	5-22	5-15	5-22
29	4-46	4-46	4-10	4-10
30	3-34	3-46	3-30**L**	3-46
31	3-46	3-52	3-41	3-41

86Mar Strike 82.00

Oct	Open	High	Low	Close
1				7-33**N**
2				8-08**N**
3	7-63	7-63	7-56	7-56
4	7-62	8-12**H**	7-62	8-12
7				8-35**N**
8				8-23**N**
9				8-30**N**
10				8-06**N**
11				8-08**N**
14				7-53**N**
15				7-52**N**
16				7-21**N**
17				7-00**N**
18				6-45**N**
21				6-41**N**
22				6-04**N**
23				6-12**N**
24				6-24**N**
25				5-50**N**
28				7-10**N**
29	6-03	6-03	5-52	5-52
30				5-18**N**
31	5-25	5-25	5-14**L**	5-14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Oct	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1					6	2**L**	171	505	913	230	1,772**H**			3,599
2					2	36	290	1,629	1,474	284	686			4,401
3					11	117	228	1,180	1,679	355	44	8	4**L**	3,626
4		5**L**	14**H**	5	2		141	928	917	106	595		10**H**	2,723
7		10		1**L**	2	75	1,465	360	1,714	611				4,238
8				31	16	236	403	877	2,724	56	628			4,971
9				101	100	448	746	529	1,696	153	27			3,800
10				101	104**H**	227	185	718	890	359	685			3,269
11				30		120	583	425	1,217	802	232	1**L**		3,410
14				1	1**L**	27	1,659	41**L**	3**L**	1**L**	1**L**			1,734**L**
15			2**L**		26	144	97**L**	3,199	268	431	466			4,633
16			5	2	18	330	1,124	881	1,772	902	860			5,894
17						86	241	857	2,491	765	102			4,542
18						170	528	1,446	2,679	1,367	243	3		6,436
21		40**H**		1	22	54	601	1,026	435	777	54	9		3,019
22				32	6	244	398	926	1,839	1,214	62			4,721
23				4	60	624	461	1,142	4,207	5,740	1,546	5		13,789
24				330**H**	80	125	706	994	4,364	3,465	210			10,274
25				31	100	129	118	368	3,037	1,966	58	1		5,808
28						10	413	2,152	5,138	807	11	1		8,532
29				194	97	815**H**	2,243**H**	1,379	6,694	2,988	348	4	8	14,770
30				11	2	30	1,497	4,508**H**	9,175**H**	9,731**H**	489	24**H**		25,467**H**
31					5	36	253	2,000	5,918	6,727	584	13	6	15,542
TOTAL		55	21	875	660	4,085	14,551	28,070	61,244	39,837	9,703	69	28	159,198

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Oct	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1	60**H**	39**L**	244	136**L**	2,522	3,461	5,959	7,974**L**	16,327**L**	12,386**L**	2,803	56**L**	25**L**	51,992**L**
2	60	39	244	136	2,524	3,472	5,827**L**	8,120	16,879	12,641	2,579	56	25	52,602
3	60	39	244	136	2,524	3,560	5,909	8,516	17,302	12,666	2,589	64	29	53,638
4	60	39	240**L**	136	2,526	3,560	5,936	8,882	17,993	12,740	2,839	64	35	55,050
7	60	39	240	136	2,528	3,565	6,854	9,107	19,591	13,166	2,789	64	35	58,174
8	60	39	240	164	2,512**L**	3,406**L**	7,001	8,902	21,333	13,222	2,738	64	35	59,716
9	60	39	240	265	2,612	3,660	7,505	9,011	22,915	13,354	2,738	64	35	62,498
10	60	39	240	165	2,553	3,716	7,650**H**	9,233	23,439	13,412	2,588	64	35	63,194
11	60	39	240	195	2,553	3,763	7,276	9,286	23,507	13,600	2,599	64	35	63,217
14	60	39	240	195	2,554	3,754	6,147	9,257	23,509	13,601	2,480	64	35	61,935
15	60	39	242	195	2,579	3,775	6,100	10,529	23,558	14,032	2,512	64	35	63,720
16	60	39	247**H**	195	2,589	3,906	6,545	10,836	23,812	14,341	2,570	64	35	65,239
17	60	39	247	195	2,589	3,983	6,546	10,745	24,691	14,501	2,670	64	35	66,365
18	60	39	247	195	2,589	3,936	6,608	10,419	26,156	15,624	2,902	67	35	68,877
21	60	79**H**	247	196	2,599	3,939	6,787	9,522	25,782	15,655	2,951	76	35	67,928
22	60	79	247	196	2,599	3,905	6,882	9,670	26,921	16,237	2,915	76	35	69,822
23	60	79	247	195	2,659	4,463	6,883	9,898	27,301	20,870	2,769	81	35	75,540
24	60	79	247	496	2,689	4,494	6,759	10,135	28,719	21,975	2,729	81	35	78,498
25	60	79	247	496	2,789	4,588	6,769	10,195	29,290	22,280	2,754	81	35	79,663
28	60	79	247	496	2,789	4,598**H**	7,007	11,515	30,251	22,200	2,734	82	35	82,093
29	60	79	247	690**H**	2,838	4,389	6,760	11,826	32,392	21,647	2,431**L**	85	43	83,487
30	60	79	247	690	2,839**H**	4,390	7,139	11,758	32,424	25,317**H**	2,857	109**H**	43	87,952
31	60	79	247	690	2,839	4,370	7,156	11,867**H**	34,415**H**	24,758	3,312**H**	101	49**H**	89,943**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Jun Strike 62.00				86Jun Strike 64.00				86Jun Strike 66.00			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-09**N**								0-27**N**
2	0-09	0-12**H**	0-09	0-12	0-13	0-16**H**	0-13**L**	0-16	0-26	0-30	0-26	0-30
3	0-11	0-12	0-11	0-12				0-17**N**				0-28**N**
4	0-10	0-11	0-10	0-11				0-19**N**				0-30**N**
7				0-10**N**				0-20**N**				0-33**N**
8				0-10**N**				0-19**N**				0-31**N**
9	0-09	0-09	0-09	0-09				0-18**N**	0-31	0-32**H**	0-31	0-31
10	0-09	0-09	0-09	0-09				0-17**N**				0-28**N**
11				0-09**N**				0-17**N**				0-27**N**
14				0-08**N**				0-16**N**				0-25**N**
15	0-09	0-09	0-09	0-09				0-15**N**				0-24**N**
16	0-08	0-08	0-08	0-08	0-15	0-15	0-14	0-14				0-22**N**
17	0-07	0-07	0-06	0-06				0-11**N**	0-23	0-23	0-20	0-20
18	0-06	0-06	0-06	0-06				0-10**N**	0-16	0-17	0-16	0-17
21				0-05**N**				0-10**N**				0-16**N**
22	0-05	0-05	0-05	0-05				0-09**N**	0-16	0-16	0-15	0-15
23				0-05**N**				0-09**N**				0-15**N**
24				0-05**N**				0-10**N**				0-16**N**
25				0-05**N**				0-10**N**				0-16**N**
28				0-05**N**				0-10**N**				0-18**N**
29	0-04	0-04	0-04	0-04				0-08**N**				0-14**N**
30	0-03	0-03	0-03**L**	0-03				0-08**N**	0-10	0-10	0-10**L**	0-10
31				0-02**N**				0-07**N**				0-09**N**

	86Jun Strike 68.00				86Jun Strike 70.00				86Jun Strike 72.00			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-49**N**	1-15	1-15	1-15	1-15	1-60	1-60	1-58	1-58
2				0-55**N**				1-25**N**	1-52	2-08	1-52	2-08
3				0-51**N**				1-19**N**	2-05	2-09	2-00	2-00
4				0-54**N**	1-26	1-28	1-25	1-27	1-60	2-14	1-60	2-09
7				0-61**N**	1-35	1-37**H**	1-35	1-35	2-22	2-22**H**	2-20	2-20
8	0-60	0-60**H**	0-57	0-57				1-30**N**				2-13**N**
9	0-56	0-57	0-56	0-57	1-25	1-30	1-23	1-30				2-15**N**
10				0-52**N**	1-25	1-25	1-22	1-22				2-02**N**
11	0-53	0-53	0-50	0-52	1-21	1-21	1-21	1-21	2-06	2-08	2-06	2-08
14				0-49**N**	1-21	1-21	1-17	1-17				1-62**N**
15				0-47**N**				1-13**N**	2-00	2-02	1-57	1-57
16				0-42**N**	1-13	1-13	1-07	1-07 1-08	1-57	1-57	1-48	1-48
17				0-38**N**	1-03	1-03	0-61	0-61				1-34**N**
18	0-33	0-35	0-33	0-33	0-55	0-56	0-55	0-56				1-26**N**
21	0-31	0-32	0-31	0-32	0-54	0-56	0-54	0-54	1-26	1-27	1-26	1-26
22	0-29	0-29	0-28	0-28				0-48**N**				1-16**N**
23				0-29**N**	0-47	0-52	0-47	0-51	1-24	1-25	1-19	1-19
24				0-29**N**	0-51	0-51	0-51	0-51	1-28	1-28	1-20	1-20
25	0-30	0-32	0-30	0-32	0-55	0-55	0-55	0-55				1-29**N**
28				0-34**N**	0-60	0-60	0-60	0-60	1-32 1-34	1-36	1-32	1-36
29	0-30	0-30	0-25	0-25	0-56	0-56	0-44	0-44	1-25	1-25	1-08	1-08
30	0-20	0-22	0-20**L**	0-22	0-36	0-37	0-36**L**	0-37	0-57	0-63	0-57**L**	0-63
31	0-21	0-22	0-21	0-22	0-41	0-41	0-36	0-37	1-00	1-01	0-63	0-63

	86Jun Strike 74.00				86Jun Strike 76.00				86Jun Strike 78.00			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				2-53**N**								
2	2-47	3-09	2-40	3-09								
3	3-02	3-02	2-63	2-63								
4	3-10	3-15**H**	3-09	3-13								
7				3-25**N**								
8				3-15**N**								
9				3-18**N**								
10				3-04**N**								
11	2-62	3-05	2-62	3-05								
14				2-59**N**	4-10	4-10**H**	4-07	4-07				
15				2-54**N**				4-00**N**				
16				2-41**N**				3-50**N**				
17	2-35	2-35	2-30	2-30	3-48	3-48	3-31	3-31				
18				2-14**N**				3-19**N**				
21				2-14**N**	3-20	3-20	3-20	3-20				
22	2-00	2-00	1-62	1-62	2-60	3-01	2-60	3-00				
23				2-01**N**	3-03	3-03	3-03	3-03				
24	2-10	2-10	2-02	2-08				3-10**N**				
25	2-18	2-20	2-18	2-19	3-25	3-26	3-25	3-26	4-48	4-55	4-41	4-46
28	2-22	2-34	2-22	2-31	3-32	3-38	3-32	3-38	4-54	5-00**H**	4-54	5-00
29				1-50**N**	3-30	3-30	2-45	2-45				3-60**N**
30	1-32	1-38	1-28**L**	1-37	2-20	2-29	2-18**L**	2-29	3-26	3-38	3-26**L**	3-38
31	1-42	1-42	1-36	1-36	2-29	2-33	2-27	2-27				3-34**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Jun Strike 80.00				86Jun Strike 82.00			
Oct	Open	High	Low	Close	Open	High	Low	Close
1								
2								
3								
4								
7								
8								
9								
10								
11								
14								
15								
16								
17								
18								
21								
22								
23								
24								
25								
28	6-25	6-35**H**	6-19	6-35	8-05	8-19**H**	8-00	8-19
29				5-27**N**				7-03**N**
30	4-55	4-60	4-55**L**	4-60	6-15	6-33	6-15**L**	6-33
31				4-55**N**				6-23**N**

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Oct	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1						1**L**						1**L**
2	8	2**H**	4			21	61					96
3	4					131	40					175
4	4				122	148**H**	115					389
7					1,783**H**	82	50					1,915**H**
8				9	270							279
9	5		7**H**		600							612
10	22				750							772
11				2	30	1	1**L**					34
14					651	3		1**L**				655
15	1**L**					16						17
16	20	1**L**			3	76						100
17	50**H**				6		1	2				59
18	5		1**L**		2**L**		2					10
21			2	35**H**	10	4		200				251
22			4	10			2	201				217
23	30				45	54		6				135
24					4	24	38					66
25				10	36		96	85	10**L**			237
28					6	26	241**H**	136	20**H**	5**L**	10**L**	444
29	40					101		96		5		242
30	8		5	5	36	129	82	407**H**	10	10**H**	15**H**	707
31				1**L**	13	83	14	268				379
TOTAL	197	3	23	72	4,367	900	743	1,402	40	20	25	7,792

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Oct	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1	4**L**		331**L**	2,022**H**	1,012**L**	105**L**	297					3,771**L**
2	12	2**L**	331	2,022	1,012	113	287**L**					3,779
3	16	2	331	2,022	1,012	244	287					3,914
4	20	2	331	2,022	1,102	392	327					4,196
7	20	2	331	2,022	2,619	459	367					5,820
8	20	2	331	2,022	2,889	459	367					6,090
9	23	2	338	2,022	2,489	459	367					5,700
10	45	2	338	2,022	2,289	459	367					5,522
11	45	2	338	2,022	3,349**H**	458	368					6,582**H**
14	45	2	338	2,022	2,748	461	368	1**L**				5,985
15	46	2	338	2,022	2,698	464	368	1				5,939
16	65	3**H**	338	2,022	2,701	464	368	1				5,962
17	115	3	338	2,022	2,706	464	368	3				6,019
18	115	3	339	2,022	2,706	464	370	3				6,022
21	120	3	339	2,018**L**	2,707	465	370	203				6,225
22	120	3	339	2,018	2,113	465	370	404				5,832
23	150	3	339	2,018	2,118	508	370	409				5,915
24	150	3	339	2,018	2,118	528	373	409				5,938
25	150	3	339	2,018	2,128	528	469	494	10**L**			6,139
28	150	3	339	2,018	2,128	528	669	530	30**H**	5**L**	10**L**	6,410
29	190**H**	3	339	2,018	2,128	547**H**	669	623**H**	30	10	10	6,567
30	190	3	344**H**	2,018	2,122	486	688**H**	591	30	20**H**	25**H**	6,517
31	190	3	344	2,018	2,111	525	648	547	30	20	25	6,461

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 58.00

Nov	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 60.00

Nov	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 62.00

Nov	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 64.00

Nov	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 66.00

Nov	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 68.00

Nov	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 70.00

Nov	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8	0-01	0-01**H**	0-01**L**	0-01
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 72.00

Nov	Open	High	Low	Close
1				0-01**N**
4	0-01	0-01**H**	0-01**L**	0-01
5				0-01**N**
6	0-01	0-01	0-01	0-01
7				0-01**N**
8	0-01	0-01	0-01	0-01
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 74.00

Nov	Open	High	Low	Close
1	0-03	0-03**H**	0-01**L**	0-01
4	0-01	0-02	0-01	0-01
5	0-01	0-01	0-01	0-01
6	0-01	0-01	0-01	0-01
7				0-01**N**
8	0-01	0-01	0-01	0-01
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**A**
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 76.00

Nov	Open		High	Low	Close	
1	0-11		0-11**H**	0-05	0-05	0-06
4	0-06		0-06	0-03	0-04	0-03
5	0-04	0-03	0-04	0-01**L**	0-02	
6	0-01		0-02	0-01	0-02	
7	0-01		0-02	0-01	0-01	
8	0-01		0-01	0-01	0-01	
11	0-01		0-01	0-01	0-01	
12	0-01		0-01	0-01	0-01	
13	0-01		0-01	0-01	0-01	
14	0-01		0-01	0-01	0-01	
15					0-01**A**	
18						
19						
20						
21						
22						
25						
26						
27						
28	**HOLIDAY**					
29						

85Dec Strike 78.00

Nov	Open		High	Low	Close	
1	0-49	0-51	0-51**H**	0-22	0-26	
4	0-28		0-30	0-19	0-19	0-21
5	0-25	0-24	0-25	0-10	0-12	
6	0-11		0-13	0-06	0-12	0-13
7	0-07	0-08	0-15	0-07	0-09	
8	0-08		0-10	0-04	0-04	0-05
11	0-04	0-05	0-05	0-02	0-03	
12	0-03		0-03	0-01**L**	0-01	
13	0-01		0-02	0-01	0-02	0-01
14	0-01		0-02	0-01	0-01	
15	0-01		0-01	0-01	0-01	
18						
19						
20						
21						
22						
25						
26						
27						
28	**HOLIDAY**					
29						

85Dec Strike 80.00

Nov	Open		High	Low	Close	
1	2-14		2-14**H**	1-22	1-34	
4	1-40	1-49	1-49	1-24	1-25	
5	1-37		1-37	1-02	1-09	
6	0-61		1-15	0-51	1-12	1-15
7	0-62		1-23	0-62	1-03	
8	0-62		1-04	0-42	0-44	
11	0-41		0-44	0-41	0-43	
12	0-38		0-38	0-11	0-12	0-13
13	0-12	0-13	0-18	0-09**L**	0-17	0-18
14	0-23	0-20	0-25	0-13	0-21	0-22
15	0-46	0-50	0-51	0-30	0-33	
18						
19						
20						
21						
22						
25						
26						
27						
28	**HOLIDAY**					
29						

85Dec Strike 82.00

Nov	Open		High	Low	Close	
1					3-19**N**	
4	3-25		3-25**H**	3-14	3-14	
5					2-53**N**	
6					3-00**N**	
7	2-61		2-61	2-54	2-54	
8					2-22**N**	
11					2-28**N**	
12	1-52		1-62	1-29	1-29	
13	1-34	1-38	1-56	1-28**L**	1-55	1-54
14	2-06	2-08	2-14	1-60	2-14	
15					2-30**B**	2-33**A**
18						
19						
20						
21						
22						
25						
26						
27						
28	**HOLIDAY**					
29						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Nov	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1								9	5,954**H**	6,084**H**	8,328	1,594		21,969**H**
4								15	2,805	4,286	5,962	3,690	30**L**	16,788
5							9	3	1,012	1,925	9,925**H**	4,508		17,382
6							1**L**	1**L**	56	1,086	8,230	1,808		11,182
7				60**H**					50	513	8,890	1,207	30	10,750
8							12	516	7	1,244	7,523	1,802		11,104
11							1	186	111	85	954	435**L**		1,772**L**
12								1,529**H**	1,899	316	3,250	4,243	1,602**H**	12,839
13							1	3	4**L**	79**L**	1,927	6,678**H**	487	9,179
14							15**H**	832	21	811	2,015	5,014	195	8,903
15									67	115	923**L**	5,849		6,954
18														
19														
20														
21														
22														
25														
26														
27														
28	**HOLIDAY**													
29														
TOTAL				60			39	3,094	11,986	16,544	57,927	36,828	2,344	128,822

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Nov	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	TOTAL
1	512**H**	761**H**	784**H**	1,993**H**	3,050**H**	5,540**H**	17,862**H**	26,180**H**	40,845**H**	23,461	11,967**L**	5,520	5**L**	138,480**L**
4	512	761	784	1,993	3,050	5,540	17,862	26,179	40,410	25,141**H**	13,834	6,026	35	142,127
5	512	761	784	1,993	3,050	5,540	17,853	25,900	40,175	24,289	14,754	4,321	35	139,967
6	512	761	784	1,993	3,050	5,540	17,853	25,893	38,696	21,851	17,468	4,122	35	138,558
7	512	761	784	1,933	3,050	5,540	17,853	25,894	38,847	21,426	20,766	3,876**L**	35	141,277
8	512	761	784	1,933	3,050	5,540	17,703	25,861	38,826	21,209	21,721	4,275	35	142,210
11	512	761	784	1,933	3,050	5,540	17,702	25,689	38,842	21,137	21,713	4,454	35	142,152
12	512	761	784	1,933	3,050	5,540	17,702	23,831	36,436	21,330	22,660**H**	6,135	1,591	142,265
13	512	761	784	1,933	3,050	5,540	17,701	23,828	36,425	21,492	21,604	8,095**H**	1,676**H**	143,401**H**
14	512	761	784	1,919**L**	3,050	5,540	17,686**L**	23,309**L**	36,404**L**	20,320**L**	21,965	7,397	374	140,021
15														
18														
19														
20														
21														
22														
25														
26														
27														
28	**HOLIDAY**													
29														

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 58.00

Nov	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
29				0-01**N**

86Mar Strike 60.00

Nov	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
29				0-01**N**

86Mar Strike 62.00

Nov	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
29				0-01**N**

86Mar Strike 64.00

Nov	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6	0-01	0-01**H**	0-01**L**	0-01
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
29				0-01**N**

86Mar Strike 66.00

Nov	Open	High	Low	Close
1				0-02**N**
4				0-02**N**
5	0-02	0-02**H**	0-02	0-02
6	0-02	0-02	0-01**L**	0-01
7				0-01**N**
8	0-01	0-01	0-01	0-01
11	0-01	0-01	0-01	0-01
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21	0-01	0-01	0-01	0-01
22				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
29				0-01**N**

86Mar Strike 68.00

Nov	Open	High	Low	Close	
1				0-06**N**	
4	0-05	0-06**H**	0-05	0-05	
5				0-04**N**	
6	0-04	0-04	0-03	0-03	
7	0-04	0-04	0-03	0-03	
8				0-02**N**	
11				0-02**N**	
12	0-01	0-02	0-01**L**	0-01	
13	0-02	0-02	0-02	0-02	
14				0-02**N**	
15				0-02**N**	
18	0-02	0-02	0-01	0-01	
19	0-01	0-02	0-01	0-01	0-02
20	0-01	0-01	0-01	0-01	
21	0-01	0-01	0-01	0-01	
22				0-01**N**	
25	0-01	0-01	0-01	0-01	
26				0-01**N**	
27	0-01	0-01	0-01	0-01	
28	**HOLIDAY**				
29				0-01**N**	

86Mar Strike 70.00

Nov	Open	High	Low	Close
1	0-12	0-14**H**	0-11	0-12
4	0-12	0-12	0-10	0-10
5	0-09	0-09	0-07	0-07
6	0-08	0-08	0-06	0-07
7	0-07	0-08	0-06	0-07
8	0-06	0-06	0-06	0-06
11	0-06	0-06	0-05	0-05
12	0-05	0-05	0-03	0-03
13	0-04	0-04	0-03	0-04
14	0-05	0-05	0-04	0-04
15	0-05	0-05	0-05	0-05
18	0-04	0-04	0-03	0-03
19	0-03	0-03	0-03	0-03
20	0-03	0-03	0-03	0-03
21	0-02	0-03	0-02	0-03
22				0-03**N**
25	0-02	0-03	0-02	0-03
26	0-03	0-03	0-03	0-03
27	0-02	0-02	0-01**L**	0-01
28	**HOLIDAY**			
29	0-01	0-01	0-01	0-01

86Mar Strike 72.00

Nov	Open	High	Low	Close	
1	0-28	0-30**H**	0-22	0-23	
4	0-27	0-27	0-20	0-20	
5	0-21	0-21	0-16	0-17	
6	0-17	0-17	0-14	0-17	
7	0-18	0-18	0-15	0-15	
8	0-13	0-13	0-11	0-12	
11	0-12	0-13	0-12	0-12	
12	0-12	0-12	0-07	0-08	
13	0-09	0-10	0-08	0-09	
14	0-11	0-12	0-10	0-10	
15	0-13	0-13	0-11	0-12	
18	0-11	0-11	0-08	0-08	
19	0-07	0-07	0-06	0-07	
20	0-07	0-08	0-07	0-07	
21	0-07	0-07	0-06	0-06	
22	0-06	0-08	0-06	0-08	
25	0-10	0-10	0-07	0-07	
26	0-07	0-07	0-06	0-07	0-06
27	0-06	0-06	0-04	0-04	0-05
28	**HOLIDAY**				
29	0-04	0-04	0-03**L**	0-04	

86Mar Strike 74.00

Nov	Open		High	Low	Close	
1	0-57		0-57**H**	0-44	0-48	
4	0-50		0-51	0-40	0-41	
5	0-43		0-44	0-34	0-38	
6	0-33	0-35	0-38	0-29	0-38	
7	0-35		0-38	0-32	0-33	
8	0-31		0-31	0-25	0-27	
11	0-29		0-29	0-25	0-26	
12	0-24		0-24	0-16	0-16	
13	0-17		0-21	0-16	0-21	0-20
14	0-22		0-24	0-20	0-24	
15	0-28		0-29	0-25	0-27	0-28
18	0-25		0-25	0-17	0-18	0-17
19	0-16	0-17	0-17	0-13	0-16	
20	0-17		0-18	0-15	0-16	0-15
21	0-13	0-14	0-15	0-11	0-14	
22	0-16		0-19	0-15	0-18	0-19
25	0-19		0-20	0-17	0-17	0-19
26	0-18		0-18	0-14	0-15	0-16
27	0-15		0-16	0-10	0-11	
28	**HOLIDAY**					
29	0-08	0-09	0-09	0-08**L**	0-09	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 76.00

Nov	Open		High	Low	Close	
1	1-40		1-40**H**	1-18	1-23	1-21
4	1-30		1-31	1-14	1-16	
5	1-20	1-21	1-21	1-01	1-07	1-09
6	1-02		1-09	0-60	1-09	
7	0-63		1-10	0-63	1-01	1-02
8	0-62		1-01	0-50	0-54	
11	0-55		0-55	0-51	0-52	
12	0-50		0-52	0-35	0-36	0-38
13	0-38		0-43	0-35	0-43	0-42
14	0-47	0-46	0-50	0-44	0-47	0-49
15	0-57	0-60	0-60	0-51	0-55	0-56
18	0-52		0-52	0-35	0-36	0-35
19	0-33	0-34	0-36	0-27	0-34	0-33
20	0-38	0-39	0-39	0-31	0-33	0-32
21	0-24	0-27	0-31	0-23	0-30	0-31
22	0-31	0-32	0-40	0-30	0-38	0-40
25	0-42		0-42	0-36	0-38	0-39
26	0-36		0-37	0-31	0-32	0-33
27	0-35	0-33	0-35	0-22	0-23	0-24
28	**HOLIDAY**					
29	0-20		0-21	0-19**L**	0-19	0-20

86Mar Strike 78.00

Nov	Open		High	Low	Close	
1	2-26		2-30**H**	2-11	2-19	
4	2-20		2-28	2-09	2-09	
5	2-19		2-19	1-53	1-60	
6	1-57		2-00	1-45	2-00	
7	1-49		2-04	1-49	1-53	
8	1-48	1-49	1-53	1-33	1-34	1-37
11	1-41		1-41	1-35	1-36	
12	1-32		1-32	1-05	1-06	1-08
13	1-10		1-18	1-03	1-16	
14	1-21	1-23	1-30	1-18	1-26	1-28
15	1-43	1-48	1-48	1-32	1-38	1-37
18	1-23		1-25	1-01	1-03	1-01
19	1-00		1-06	0-53	1-02	1-00
20	1-10		1-10	0-62	1-00	1-01
21	0-48	0-51	0-61	0-48	0-59	0-60
22	0-61	0-62	1-09	0-58	1-08	1-09
25	1-13	1-09	1-16	1-06	1-10	
26	1-07		1-07	0-63	1-01	1-00
27	1-04		1-05	0-47	0-51	0-52
28	**HOLIDAY**					
29	0-44	0-43	0-44	0-38**L**	0-41	

86Mar Strike 80.00

Nov	Open		High	Low	Close	
1	3-32		3-33**H**	3-32	3-33	
4	3-33		3-33	3-24	3-24	
5	3-01		3-08	3-01	3-08	
6	2-61		3-11	2-61	3-11	
7					2-63**N**	
8	2-55		2-55	2-39	2-46	
11	2-45		2-45	2-40	2-40	
12	2-36		2-36	2-03	2-03	
13	2-08		2-17	2-00	2-16	
14	2-20		2-35	2-19	2-29	
15	2-44		2-52	2-38	2-43	
18	2-26		2-27	1-55	1-57	1-55
19	1-52		1-63	1-37	1-56	1-54
20	1-63	2-05	2-05	1-51	1-54	1-52
21	1-28	1-34	1-53	1-27	1-45	1-47
22	1-50	1-49	2-05	1-45	2-01	2-05
25	2-09		2-12	1-61	2-04	2-02
26	1-62	1-63	2-00	1-51	1-58	1-55
27	1-62		1-62	1-30	1-35	1-38
28	**HOLIDAY**					
29	1-24		1-25	1-17**L**	1-20	1-21

86Mar Strike 82.00

Nov	Open	High	Low	Close
1	5-18	5-18**H**	5-00	5-03
4	5-10	5-10	4-56	4-56
5				4-40**N**
6				4-43**N**
7				4-32**N**
8	4-20	4-20	4-05	4-05
11				4-03**N**
12				3-20**N**
13	3-26	3-36	3-26	3-36
14				3-54**N**
15	4-00	4-13	4-00	4-06
18	3-43	3-43	3-09	3-09
19	3-00	3-02	2-50	3-02
20	3-06	3-18	3-00	3-00
21	2-32	2-59	2-27	2-55
22	3-00	3-16	2-54	3-16
25	3-22	3-24	3-14	3-21
26	3-13	3-14	3-01	3-09
27	3-17	3-17	2-43	2-47
28	**HOLIDAY**			
29	2-30	2-32	2-24**L**	2-25

86Mar Strike 84.00

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19	4-18	4-36	4-18	4-36
20	4-31	4-33	4-31	4-33
21				4-15**N**
22				4-48**N**
25	4-51	4-58**H**	4-51	4-58
26				4-43**N**
27	4-36	4-36	4-18	4-18
28	**HOLIDAY**			
29	3-60	3-60	3-60**L**	3-60

86Mar Strike 86.00

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25	6-34	6-44**H**	6-34	6-44
26				6-29**N**
27				5-63**N**
28	**HOLIDAY**			
29	5-37	5-37	5-37**L**	5-37

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Nov	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	TOTAL
1							250	3,031	8,166	3,483	639**L**	7	11			15,587
4						6	740	1,802	4,113	3,859	1,459	2**L**	28			12,009
5						4	393	2,103	3,158	3,583	829	9				10,079
6				5**H**	387**H**	145	767	430	8,564**H**	9,138	4,375	8				23,819
7					2**L**	44	445	570	2,652	3,463	1,752		3			8,931
8					30		221	269	2,038	2,512	3,416	115				8,601
11					25		8**L**	42**L**	191**L**	1,577**L**	1,862	40				3,745**L**
12						135	101	1,102	8,022	6,946	4,533	481	1**L**			21,321
13						38	513	419	1,740	7,273	7,058	1,444	20			18,505
14							148	472	1,299	4,441	8,651	1,634				16,645
15							58	57	4,225	7,172	8,191	536	297			20,536
18						36	36	2,991	4,379	6,659	6,847	2,654	2			23,604
19						120	224	1,383	3,173	12,492**H**	12,421**H**	6,194	166	50**H**		36,223
20						35	78	1,182	2,618	7,042	6,542	6,774	128	1**L**		25,300
21					20	31	830**H**	167	3,124	5,056	5,214	25,870**H**	716**H**			41,028**H**
22								1,729	4,988	4,687	5,001	13,701	541			30,647
25						2**L**	69	106	986	4,848	9,524	7,045	146	1	1**H**	22,728
26							440	554	2,349	6,485	4,181	5,602	484			20,095
27						321**H**	352	3,081**H**	4,068	3,004	6,098	6,515	127	43		23,609
28	**HOLIDAY**															
29							11	176	747	1,926	3,583	3,987	179	1	1	10,611
TOTAL				5	464	917	5,684	21,666	70,600	106,546	102,176	82,618	2,849	96	2	393,623

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Nov	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	TOTAL
1	60**H**	79**H**	247**H**	690**H**	2,839**L**	4,370	7,104	13,249**H**	31,899	24,013**L**	3,591**L**	103	60**L**			88,304
4	60	79	247	690	2,839	4,370	7,203	12,886	31,430	26,664	4,487	105	88			91,148
5	60	79	247	690	2,839	4,320**L**	7,228	11,867	30,361	24,846	4,928	99**L**	88			87,652**L**
6	60	79	247	690	2,900	4,403	7,770**H**	12,092	28,760**L**	27,585	8,511	103	88			93,288
7	60	79	247	690	2,900	4,417	7,174	11,894	29,087	28,810	9,226	103	91			94,778
8	60	79	247	690	2,910**H**	4,417	7,143	11,773	29,407	28,860	10,411	163	91			96,251
11	60	79	247	690	2,910	4,417	7,148	11,750	29,384	27,648	10,574	182	91			95,180
12	60	79	247	690	2,910	4,410	7,107	11,349	32,598	28,174	9,615	610	91			97,940
13	60	79	247	690	2,910	4,437	6,678**L**	11,303	32,447	28,254	12,448	1,718	111			101,382
14	60	79	247	690	2,910	4,437	6,682	11,287	31,523	28,735	17,372	1,076	111			105,209
15	60	79	247	690	2,910	4,437	6,704	11,257	33,137	29,303	18,150	1,159	382			108,515
18	60	79	247	690	2,910	4,467	6,720	11,526	33,772	30,407	20,840	3,026	384			115,128
19	60	79	247	690	2,910	4,469	6,721	11,525	33,460	31,886	21,158	6,083	525	50**L**		119,863
20	60	79	247	690	2,910	4,469	6,727	10,505	34,170	32,760	21,018	9,179	644	51		123,509
21	60	79	247	690	2,890	4,469	6,726	10,522	32,849	32,036	21,151	26,518	1,111	51		139,399
22	60	79	247	690	2,890	4,469	6,726	10,170	33,805	33,609	22,844	28,226	1,466	51		145,332
25	60	79	247	690	2,890	4,469	6,728	10,263	33,916	34,800**H**	27,361	28,776	1,539	52	1**L**	151,871
26	60	79	247	690	2,890	4,473	6,729	9,844**L**	34,383**H**	33,763	28,198	29,702**H**	1,934	52	1	153,045**H**
27	60	79	247	690	2,890	4,483**H**	6,713	9,975	33,785	33,915	28,649	28,163	1,952	95	1	151,697
28	**HOLIDAY**															
29	60	79	247	690	2,890	4,483	6,712	10,054	33,665	33,330	28,837**H**	28,857	2,018**H**	96**H**	2**H**	152,020

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Jun Strike 62.00				**86Jun Strike 64.00**				**86Jun Strike 66.00**			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-02**N**				0-07**N**				0-10**N**
4	0-03	0-03**H**	0-03**L**	0-03				0-06**N**				0-09**N**
5	0-03	0-03	0-03	0-03				0-06**N**				0-08**N**
6				0-03**N**				0-06**N**	0-07	0-07**H**	0-07	0-07
7				0-02**N**	0-04	0-05**H**	0-04**L**	0-05	0-07	0-07	0-06	0-06
8				0-02**N**				0-04**N**				0-06**N**
11				0-02**N**				0-04**N**				0-06**N**
12				0-01**N**				0-02**N**	0-04	0-04	0-04	0-04
13				0-01**N**				0-02**N**				0-04**N**
14				0-01**N**				0-02**N**				0-04**N**
15				0-01**N**				0-02**N**				0-04**N**
18				0-01**N**				0-01**N**	0-04	0-04	0-03**L**	0-03
19				0-01**N**				0-01**N**				0-03**N**
20				0-01**N**				0-01**N**				0-03**N**
21				0-01**N**				0-01**N**				0-03**N**
22				0-01**N**				0-01**N**				0-03**N**
25				0-01**N**				0-01**N**				0-03**N**
26				0-01**N**				0-01**N**				0-03**N**
27				0-01**N**				0-01**N**				0-03**N**
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
29				0-01**N**				0-01**N**				0-03**N**

	86Jun Strike 68.00				**86Jun Strike 70.00**				**86Jun Strike 72.00**			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0-20	0-22**H**	0-20	0-22	0-40	0-40**H**	0-35	0-38	0-62	0-62**H**	0-60	0-60
4	0-19	0-19	0-19	0-19				0-35**N**	0-61	0-61	0-58	0-58
5	0-17	0-17	0-15	0-16	0-30	0-30	0-30	0-30	0-51	0-53	0-50	0-51
6	0-14	0-15	0-14	0-15	0-25	0-29	0-25	0-29	0-49	0-49	0-45	0-46
7	0-13	0-14	0-13	0-14	0-28	0-28	0-25	0-26	0-49	0-49	0-45	0-45
8	0-12	0-13	0-11	0-13	0-23	0-24	0-23	0-24	0-42	0-42	0-37	0-39
11				0-12**N**	0-22	0-22	0-21	0-21	0-41	0-41	0-38	0-38
12				0-09**N**	0-20	0-20	0-15	0-15	0-29	0-29	0-26	0-26
13	0-09	0-09	0-08	0-09	0-16	0-17	0-16	0-17	0-28	0-32	0-28	0-30
14				0-10**N**	0-16	0-19	0-16	0-19	0-33	0-33	0-32	0-32
15	0-15	0-15	0-11	0-12	0-20	0-21	0-20	0-20				0-34**N**
18	0-08	0-08	0-07	0-07	0-16	0-16	0-15	0-15	0-30	0-30	0-26	0-26
19	0-06	0-08	0-06**L**	0-07	0-12	0-15	0-12	0-15	0-21	0-25	0-21	0-25
20	0-08	0-08	0-07	0-07	0-17	0-17	0-14	0-14	0-25	0-26	0-24	0-24
21				0-06**N**	0-13	0-13	0-13	0-13	0-19	0-25	0-18	0-23
22				0-07**N**	0-14	0-14	0-14	0-14	0-23	0-26	0-23	0-26
25				0-07**N**				0-15**N**	0-26	0-29	0-26	0-28
26	0-07	0-07	0-07	0-07	0-13	0-13	0-12	0-12				0-23**N**
27				0-06**N**	0-10	0-10	0-10	0-10	0-18	0-19	0-18	0-19
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
29				0-04**N**	0-08	0-08	0-08**L**	0-08	0-16	0-18	0-15**L**	0-15

	86Jun Strike 74.00					**86Jun Strike 76.00**						**86Jun Strike 78.00**			
Nov	**Open**		**High**	**Low**	**Close**	**Open**		**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1					1-34**N**	2-26		2-26**H**	2-21	2-25		3-31	3-31**H**	3-28	3-28
4	1-38		1-40**H**	1-32	1-32					2-19**N**					3-24**N**
5	1-33		1-33	1-16	1-20	2-05		2-10	1-63	2-05		3-05	3-06	3-05	3-06
6	1-13		1-17	1-13	1-17	1-57		2-02	1-57	2-02					3-03**N**
7	1-17		1-17	1-11	1-11	2-02		2-03	1-59	1-59					2-59**N**
8	1-05		1-05	1-01	1-01	1-58		1-58	1-45	1-45		2-60	2-60	2-42	2-42
11					1-01**N**	1-47		1-47	1-45	1-45					2-40**N**
12	0-55		0-56	0-48	0-48	1-35	1-39	1-39	1-19	1-19		2-26	2-26	2-04	2-04
13	0-49		0-54	0-49	0-51	1-20		1-27	1-19	1-25		2-04	2-18	2-04	2-15
14	0-57	0-58	0-58	0-56	0-56	1-29		1-38	1-29	1-33		2-25	2-29	2-22	2-26
15	1-05		1-05	1-00	1-01	1-52		1-52	1-38	1-43		2-45	2-45	2-36	2-43
18	0-55		0-55	0-48	0-48	1-32		1-35	1-13	1-13		2-20	2-20	1-63	1-63
19					0-47**N**	1-05		1-18	1-04	1-16		2-00	2-02	1-52	1-62
20	0-50		0-50	0-44	0-44	1-15		1-17	1-10	1-10		2-09	2-09	1-57	1-57
21	0-36		0-41	0-35	0-41	1-00		1-10	0-62	1-09	1-08	1-43	1-52	1-35	1-52
22	0-43		0-48	0-42	0-48	1-10		1-19	1-10	1-19		1-55	2-04	1-55	2-04
25	0-48		0-49	0-47	0-47	1-16	1-20	1-21	1-15	1-17		2-10	2-11	2-00	2-03
26	0-41		0-42	0-41	0-42	1-12		1-12	1-05	1-08		1-55	1-57	1-54	1-57
27	0-34		0-36	0-34	0-34	1-06		1-08	0-62	1-00		1-61	1-61	1-38	1-42
28	**HOLIDAY**					**HOLIDAY**						**HOLIDAY**			
29	0-32		0-32	0-30**L**	0-30	0-54		0-58	0-54**L**	0-56		1-31	1-36	1-31**L**	1-32

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Jun Strike 80.00				86Jun Strike 82.00				86Jun Strike 84.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	4-40	4-49	4-40	4-49	6-12	6-18**H**	6-12	6-18				
4	4-52	4-55**H**	4-43	4-43				6-10**N**				
5	4-20	4-24	4-20	4-24	5-45	5-56	5-45	5-56				
6				4-20**N**				5-60**N**				
7	4-22	4-22	4-13	4-13				5-45**N**				
8	4-08	4-09	3-55	3-55				5-20**N**	7-22	7-22**H**	6-58	6-58
11	3-54	3-54	3-52	3-52				5-18**N**	6-61	6-61	6-61	6-61
12	3-41	3-41	3-08	3-08				4-30**N**	6-35	6-35	6-00	6-00
13				3-23**N**				4-47**N**	6-16	6-20	6-16	6-20
14	3-36	3-36	3-36	3-36				5-00**N**	6-33	6-39	6-33	6-39
15				3-50**N**				5-14**N**	6-60	6-60	6-55	6-55
18	3-22	3-24	3-00	3-00	4-21	4-21	4-15	4-15	6-19	6-19	5-47	5-47
19	2-48	3-00	2-48	2-62				4-13**N**	5-22	5-43	5-22	5-43
20	2-60	3-04	2-58	2-58				4-11**N**				5-41**N**
21	2-34	2-48	2-31	2-47				3-61**N**	5-06	5-24	5-06	5-24
22				3-05**N**	4-04	4-24	4-04	4-24				5-56**N**
25	3-13	3-13	3-01	3-06				4-28**N**				6-00**N**
26	2-56	2-60	2-54	2-57				4-14**N**				5-47**N**
27	2-38	2-41	2-38	2-41	3-55	3-55	3-55	3-55	5-20	5-23	5-20	5-23
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
29	2-25	2-31	2-25**L**	2-28	3-42	3-42	3-39**L**	3-40	5-02	5-05	5-02**L**	5-05

US BONDS PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86JUN

Nov	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	TOTAL
1				46	41	20		101		5	5**L**		218
4	10			15		60	12			7			104
5				1**L**	1**L**	17	47	316	20**L**	20	15**H**		437
6	5**L**				16	64	35	100					220
7		5**H**	5**L**	59**H**	75**H**	30	10	12		129			325
8					5	21	200	303	312	12		30**H**	883
11				1	5	57		1**L**		3		5	72**L**
12	10		8**H**		39	6	254	2,161	76	5		7	2,566
13	20**H**			4	8	107	186	1,192	252			5	1,774
14					12	1**L**	300	390	207	1**L**		5	916
15				2	47		20	437	408			5	919
18			5		50	18	1**L**	1,740	830**H**	709**H**	5	5	3,363**H**
19				2	11	120		2,360	150	39		5	2,687
20				1	1	12	18	2,717**H**	60	24			2,833
21					5	71	11	900	21	135		1**L**	1,144
22					1	30	23	247	217		6		524
25						99	33	376	799	1			1,308
26				8	21		111	137	106	15			398
27					5	109	586**H**	725	457	5	5	5	1,897
28	**HOLIDAY**												
29					5	131**H**	16	305	401	351	5	5	1,219
TOTAL	45	5	18	139	348	973	1,863	14,520	4,316	1,461	41	78	23,807

US BONDS PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86JUN

Nov	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	TOTAL
1	190**L**	3**L**	344**L**	1,997**L**	2,141	524**L**	647	612	30**L**	25**L**	30**L**		6,543**L**
4	200	3	344	2,002	2,141	524	657	612	30	32	30		6,575
5	200	3	344	2,002	2,140**L**	526	656	875	50	52	45		6,893
6	205	3	344	2,002	2,141	540	636**L**	585	50	52	45		6,603
7	205	8**H**	349	2,002	2,175	540	638	587	50	161	45		6,760
8	205	8	349	2,052	2,175	541	778	588	347	158	45	30**L**	7,276
11	205	8	349	2,053**H**	2,175	546	778	568**L**	347	161	45	35	7,270
12	215	8	356**H**	2,003	2,180	546	973	2,513	371	166	45	41	9,417
13	235	8	356	2,007	2,185	651	929	3,271	571	166	45	41	10,465
14	235	8	356	2,007	2,183	641	1,126	2,952	776	167	45	46	10,542
15	235	8	356	2,004	2,225	639	1,132	2,981	1,155	167	45	51	10,998
18	235	8	356	2,004	2,225	647	1,132	3,612	940	853	50**H**	56**H**	12,118
19	235	8	356	2,004	2,226	550	1,132	4,436	990	846	50	56	12,889
20	235	8	356	2,004	2,226	551	1,146	5,010	995	850	50	56	13,487
21	235	8	356	2,005	2,231**H**	544	1,151	5,335	985	870	50	56	13,826
22	235	8	356	2,005	2,231	564	1,171	5,279	1,179	870	50	56	14,004
25	235	8	356	2,005	2,231	582	1,175	5,451	1,228	871	50	56	14,248
26	249**H**	8	356	2,005	2,217	582	1,203	5,445	1,302	872	50	56	14,345
27	249	8	356	2,004	2,212	686	1,634	5,669	1,455	872	45	56	15,246
28	**HOLIDAY**												
29	249	8	356	2,004	2,207	782**H**	1,645**H**	5,678**H**	1,597**H**	973**H**	40	56	15,595**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Sep Strike 68.00				86Sep Strike 70.00				86Sep Strike 72.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1												
4												
5												
6												
7												
8												
11												
12												
13												
14												
15												
18												
19					0-27	0-27	0-27L	0-27				
20					0-29	0-29	0-28	0-28				
21								0-25N				
22	0-14	0-16H	0-14L	0-16	0-27	0-30H	0-27	0-30				
25				0-16N				0-30N	0-51	0-51H	0-51	0-51
26				0-14N				0-26N	0-48	0-48	0-47	0-47
27				0-12N				0-22N	0-44	0-44	0-44L	0-44
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
29				0-11N				0-20N				0-38N

	86Sep Strike 74.00				86Sep Strike 76.00				86Sep Strike 78.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1												
4												
5												
6												
7												
8												
11												
12												
13												
14												
15												
18												
19	1-13	1-13	1-13	1-13	1-53	1-56	1-53	1-56				
20	1-17	1-17	1-16	1-16	1-63	1-63	1-59	1-59				
21	1-02	1-08	1-02	1-08	1-41	1-50	1-41L	1-50				
22	1-21	1-21	1-21	1-21	1-52	2-00	1-52	2-00				
25	1-27	1-27H	1-21	1-22	2-10	2-10H	2-00	2-03	3-00	3-01H	3-00	3-01
26	1-13	1-14	1-12	1-14				1-56N	2-50	2-51	2-50	2-51
27	1-04	1-04	1-04	1-04				1-42N	2-56	2-56	2-32L	2-32
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
29	0-63	1-04	0-63L	1-00				1-36N				2-23N

	86Sep Strike 80.00				86Sep Strike 82.00				86Sep Strike 84.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1												
4												
5												
6												
7												
8												
11												
12												
13												
14												
15												
18												
19												
20												
21												
22												
25	4-08	4-10H	4-05L	4-07	5-26	5-28H	5-26L	5-28	7-00	7-00H	7-00L	7-00
26				3-59N				5-15N				6-47N
27				3-36N				4-52N				6-19N
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
29				3-24N				4-39N				6-04N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86SEP

Nov	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	TOTAL
1										
4										
5										
6										
7										
8										
11										
12										
13										
14										
15										
18										
19		34**H**		35	5**L**					74
20		21		20	20					61
21				215	10					225
22	10**H**	15**L**		20	13					58**L**
25	5**L**		20	6**L**	60**H**	1**L**	3**H**	1**H**	1**H**	97
26			26**H**	80	50	1				157
27			6**L**	125		55**H**				186
28	**HOLIDAY**									
29				300**H**						300**H**
TOTAL	15	70	52	801	158	57	3	1	1	1.158

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86SEP

Nov	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	TOTAL
1										
4										
5										
6										
7										
8										
11										
12										
13										
14										
15										
18										
19		34**L**		35**L**	5**L**					74**L**
20		55**H**		55	25					135
21		55		170	35					260
22	10**H**	55		190	35					290
25	10	55	20**L**	190	75	1**L**	2**H**	1**H**	1**H**	355
26	10	55	46**H**	248	125**H**	2	2	1	1	490
27	10	55	46	346**H**	125	56**H**	2	1	1	642**H**
28	**HOLIDAY**									
29	10	55	46	243	125	56	2	1	1	539

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 58.00

Dec	Open	High	Low	Close
2				0-01N
3				0-01N
4				0-01N
5				0-01N
6				0-01N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
16				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
23				0-01N
24				0-01N
25	HOLIDAY			
26				0-01N
27				0-01N
30				0-01N
31				0-01N

86Mar Strike 60.00

Dec	Open	High	Low	Close
2				0-01N
3				0-01N
4				0-01N
5				0-01N
6				0-01N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
16				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
23				0-01N
24				0-01N
25	HOLIDAY			
26				0-01N
27				0-01N
30				0-01N
31				0-01N

86Mar Strike 62.00

Dec	Open	High	Low	Close
2				0-01N
3				0-01N
4				0-01N
5				0-01N
6				0-01N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
16				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
23				0-01N
24				0-01N
25	HOLIDAY			
26				0-01N
27				0-01N
30				0-01N
31				0-01N

86Mar Strike 64.00

Dec	Open	High	Low	Close
2				0-01N
3	0-01	0-01H	0-01L	0-01
4				0-01N
5				0-01N
6				0-01N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
16				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
23				0-01N
24				0-01N
25	HOLIDAY			
26				0-01N
27				0-01N
30				0-01N
31				0-01N

86Mar Strike 66.00

Dec	Open	High	Low	Close
2				0-01N
3				0-01N
4				0-01N
5				0-01N
6				0-01N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
16				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
23				0-01N
24				0-01N
25	HOLIDAY			
26				0-01N
27				0-01N
30				0-01N
31				0-01N

86Mar Strike 68.00

Dec	Open	High	Low	Close
2				0-01N
3	0-01	0-01H	0-01L	0-01
4	0-01	0-01	0-01	0-01
5				0-01N
6				0-01N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
16				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
23				0-01N
24				0-01N
25	HOLIDAY			
26				0-01N
27				0-01N
30				0-01N
31				0-01N

86Mar Strike 70.00

Dec	Open	High	Low	Close
2	0-01	0-01	0-01L	0-01
3	0-02	0-02H	0-01	0-01
4	0-02	0-02	0-01	0-01
5	0-01	0-02	0-01	0-01
6	0-02	0-02	0-01	0-01
9	0-01	0-01	0-01	0-01
10	0-01	0-01	0-01	0-01
11				0-01N
12				0-01N
13				0-01N
16				0-01N
17				0-01N
18				0-01N
19	0-01	0-01	0-01	0-01
20				0-01N
23				0-01N
24				0-01N
25	HOLIDAY			
26				0-01N
27				0-01N
30				0-01N
31				0-01N

86Mar Strike 72.00

Dec	Open	High	Low	Close
2	0-03	0-05	0-03	0-05
3	0-06	0-06H	0-04	0-04
4	0-03	0-04	0-03	0-03
5	0-03	0-03	0-03	0-03
6	0-03	0-04	0-03	0-03
9	0-02	0-02	0-01L	0-01
10	0-01	0-02	0-01	0-01
11	0-01	0-01	0-01	0-01
12	0-01	0-01	0-01	0-01
13	0-01	0-01	0-01	0-01
16	0-01	0-01	0-01	0-01
17	0-01	0-01	0-01	0-01
18				0-01N
19	0-01	0-01	0-01	0-01
20				0-01N
23	0-01	0-01	0-01	0-01
24				0-01N
25	HOLIDAY			
26	0-01	0-01	0-01	0-01
27	0-01	0-01	0-01	0-01
30				0-01N
31				0-01N

86Mar Strike 74.00

Dec	Open		High	Low	Close	
2	0-09		0-12	0-07	0-11	
3	0-13		0-13H	0-10	0-11	0-10
4	0-09	0-10	0-10	0-08	0-08	
5	0-08		0-09	0-07	0-08	
6	0-09		0-09	0-07	0-09	0-08
9	0-07		0-07	0-04	0-04	
10	0-03		0-04	0-03	0-03	
11	0-02		0-03	0-02	0-02	
12	0-03		0-03	0-02	0-02	
13	0-03		0-03	0-02	0-02	
16	0-02		0-03	0-01L	0-01	
17	0-01		0-02	0-01	0-01	
18	0-01		0-01	0-01	0-01	
19	0-02		0-02	0-01	0-01	
20	0-01		0-01	0-01	0-01	
23	0-01		0-01	0-01	0-01	
24	0-01		0-01	0-01	0-01	
25	HOLIDAY					
26	0-01		0-02	0-01	0-01	
27	0-01		0-01	0-01	0-01	
30					0-01N	
31					0-01N	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 76.00

Dec	Open		High	Low	Close	
2	0-19	0-21	0-28	0-15	0-28	
3	0-28		0-33**H**	0-26	0-26	0-28
4	0-25		0-26	0-20	0-20	0-21
5	0-22	0-20	0-23	0-18	0-21	0-22
6	0-25		0-25	0-17	0-21	
9	0-14		0-16	0-10	0-10	0-11
10	0-08	0-09	0-09	0-07	0-08	
11	0-06		0-08	0-05	0-05	0-06
12	0-07		0-08	0-05	0-07	0-08
13	0-05		0-06	0-05	0-05	0-06
16	0-05	0-06	0-06	0-03	0-04	
17	0-03		0-04	0-02	0-03	0-04
18	0-03		0-05	0-03	0-04	
19	0-04	0-05	0-06	0-03	0-03	0-04
20	0-04		0-04	0-02	0-03	
23	0-04		0-04	0-02	0-03	
24	0-02		0-02	0-02	0-02	
25	**HOLIDAY**					
26	0-03		0-03	0-02	0-02	
27	0-02		0-02	0-01**L**	0-02	
30	0-01		0-02	0-01	0-01	
31	0-02		0-02	0-01	0-01	0-02

86Mar Strike 78.00

Dec	Open		High	Low	Close	
2	0-41		0-61	0-33	0-59	
3	0-62		1-06**H**	0-56	0-57	0-56
4	0-53	0-51	0-56	0-46	0-46	0-47
5	0-49		0-50	0-43	0-46	0-47
6	0-53		0-55	0-39	0-47	0-46
9	0-32	0-36	0-38	0-23	0-23	0-25
10	0-18	0-22	0-23	0-17	0-20	0-19
11	0-16		0-18	0-12	0-13	0-14
12	0-14	0-15	0-19	0-12	0-17	
13	0-14		0-14	0-12	0-12	0-13
16	0-12		0-13	0-08	0-09	
17	0-08		0-08	0-06	0-07	0-08
18	0-08	0-07	0-12	0-07	0-10	0-11
19	0-12		0-13	0-09	0-10	
20	0-12		0-12	0-06	0-08	
23	0-09		0-09	0-07	0-08	
24	0-07		0-07	0-06	0-06	
25	**HOLIDAY**					
26	0-06		0-06	0-05	0-05	
27	0-05		0-05	0-04	0-05	
30	0-04		0-05	0-04	0-05	0-04
31	0-04		0-04	0-03**L**	0-03	0-04

86Mar Strike 80.00

Dec	Open		High	Low	Close	
2	1-26		1-53	1-08	1-50	
3	1-56		2-01**H**	1-47	1-49	
4	1-42		1-48	1-29	1-29	1-30
5	1-34		1-39	1-25	1-31	
6	1-39		1-45	1-22	1-32	1-30
9	1-12	1-13	1-15	0-54	0-56	0-58
10	0-46	0-48	0-51	0-38	0-44	0-43
11	0-39	0-42	0-42	0-28	0-31	0-32
12	0-34		0-41	0-28	0-37	0-38
13	0-29	0-34	0-34	0-28	0-30	0-31
16	0-30		0-30	0-19	0-20	0-22
17	0-17		0-18	0-14	0-17	
18	0-18		0-25	0-17	0-23	0-24
19	0-25	0-24	0-31	0-20	0-20	0-22
20	0-26		0-26	0-15	0-18	0-17
23	0-20		0-20	0-16	0-17	
24	0-15		0-16	0-15	0-15	
25	**HOLIDAY**					
26	0-14		0-14	0-11	0-12	
27	0-11		0-11	0-09	0-10	
30	0-10		0-11	0-09	0-11	0-10
31	0-09		0-10	0-08**L**	0-09	0-10

86Mar Strike 82.00

Dec	Open		High	Low	Close	
2	2-08		3-06	2-08	3-04	
3	3-13		3-18**H**	3-02	3-02	
4	2-53		3-00	2-42	2-44	
5	2-46		2-52	2-36	2-42	
6	2-53		2-57	2-35	2-46	
9	2-20		2-20	1-51	1-51	
10	1-34	1-36	1-38	1-21	1-26	
11	1-22		1-22	0-61	1-02	1-03
12	1-06	1-08	1-23	0-59	1-13	1-15
13	1-00	0-63	1-07	0-61	1-00	1-01
16	1-00		1-02	0-45	0-49	0-51
17	0-37	0-40	0-42	0-32	0-38	0-39
18	0-39	0-43	0-54	0-39	0-50	0-49
19	0-53	0-55	1-01	0-43	0-46	0-49
20	0-54		0-54	0-33	0-38	0-40
23	0-40	0-43	0-43	0-36	0-39	0-40
24	0-37	0-38	0-38	0-33	0-34	
25	**HOLIDAY**					
26	0-33		0-33	0-25	0-29	
27	0-24		0-28	0-22	0-26	0-27
30	0-22	0-24	0-26	0-22	0-25	0-26
31	0-25		0-26	0-21**L**	0-22	0-23

86Mar Strike 84.00

Dec	Open		High	Low	Close	
2					4-37**N**	
3					4-39**N**	
4					4-13**N**	
5	4-08	4-12	4-25	4-08	4-13	
6	4-33		4-33**H**	4-05	4-19	
9	3-49		3-49	3-13	3-13	
10	2-42		2-57	2-32	2-38	
11	2-18		2-20	1-53	1-63	
12	2-07	2-06	2-28	1-54	2-21	
13	1-61		2-06	1-58	1-62	
16	1-62		1-63	1-31	1-39	1-37
17	1-17	1-18	1-24	1-08	1-15	1-17
18	1-20		1-43	1-20	1-35	
19	1-40		1-60	1-20	1-26	1-28
20	1-40	1-41	1-41	1-02	1-13	1-14
23	1-20		1-20	1-09	1-17	
24	1-08		1-11	1-08	1-10	
25	**HOLIDAY**					
26	1-08		1-08	0-57	1-01	
27	0-58	0-59	0-63	0-52	0-58	0-56
30	0-50	0-53	0-59	0-50**L**	0-58	0-57
31	0-57		0-57	0-51	0-52	0-53

86Mar Strike 86.00

Dec	Open		High	Low	Close	
2	5-59		6-28**H**	5-59	6-28	
3					6-25**N**	
4					5-62**N**	
5					5-63**N**	
6					6-05**N**	
9					4-54**N**	
10	4-24		4-33	4-09	4-09	
11	3-42		3-43	3-20	3-20	
12	3-19		3-49	3-12	3-47	
13	3-19		3-23	3-19	3-22	
16	3-20		3-20	2-44	2-52	
17	2-35		2-35	2-08	2-17	2-19
18	2-26	2-25	2-56	2-25	2-44	
19	3-06		3-06	2-27	2-35	
20	2-34		2-34	1-62	2-12	2-14
23	2-18		2-20	2-12	2-20	
24	2-16		2-16	2-12	2-12	
25	**HOLIDAY**					
26	2-08		2-08	1-52	2-01	
27	1-48		1-59	1-41**L**	1-52	
30	1-46		1-57	1-43	1-56	
31	1-53		1-54	1-46	1-48	1-50

86Mar Strike 88.00

Dec	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19				
20				
23				
24				
25	**HOLIDAY**			
26	3-14	3-25**H**	3-11	3-25
27	2-61	3-16	2-61	3-13
30	2-57	3-16	2-57**L**	3-16
31	3-13	3-13	3-06	3-10

86Mar Strike 90.00

Dec	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19				
20				
23				
24				
25	**HOLIDAY**			
26				
27	4-36	4-57**H**	4-34**L**	4-54
30				4-62**N**
31				4-59**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Dec	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	TOTAL
2							30	268	2,086	4,245	11,721	12,708	396		2**L**			31,456
3				1**H**		25	70	232	1,387	2,785	8,596	7,541	228**L**					20,865
4						18	1**L**	744	1,338	3,694	6,115	9,298	332					21,540
5							41	380	1,390	2,568	4,004	5,414	413	80				14,290
6							34	114	820	3,528	5,595	9,942	395	40**L**				20,468
9							313	387	1,170	6,662	7,278	13,103	709	332				29,954
10							181	742	2,220	7,603**H**	6,980	14,882	7,605	250	20			40,483
11								185	2,230**H**	5,283	12,365**H**	18,738**H**	11,823	1,437	162			52,223**H**
12								65	935	4,096	5,607	13,192	9,512	1,438	66			34,911
13								211	1,344	2,063	2,307	4,041	11,523	2,165	104			23,758
16								20	860	2,062	3,897	14,373	9,403	2,755	6			33,376
17					1,330**H**	878		1,316**H**	142	2,363	2,058	9,187	19,539**H**	6,372	1,208			44,393
18									6**L**	570	4,099	11,645	13,907	9,024	1,118			40,369
19							100	751	94	1,027	2,421	6,836	14,525	9,066**H**	844			35,664
20									351	565	3,094	7,435	10,459	6,852	1,174			29,930
23				1	424	1,090**H**	1,969**H**	91	83	138	878	912	3,079	2,496	75			11,238
24					414**L**	308	866		111	28	148**L**	681**L**	2,431	458	191			5,636**L**
25	**HOLIDAY**																	
26						2**L**	55	6**L**	624	197	1,675	1,876	3,426	2,416	536	48		10,861
27							1	20	1,414	1,901	1,328	6,443	2,150	2,017	794	6**L**	881**H**	16,955
30						30	635			573	458	1,833	3,497	5,381	1,432**H**	9		13,848
31								365	59	25**L**	555	1,402	4,980	1,124	909	90**H**		9,509
TOTAL				2	2,168	2,351	4,296	5,897	18,664	51,976	91,179	171,482	130,332	53,705	8,641	153	881	541,727

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Dec	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	TOTAL
2	60**H**	79**H**	247**H**	690**H**	2,890**H**	4,483	6,704	10,057**H**	32,647**H**	34,246**H**	29,080	33,204	2,219	96	3			156,705
3	60	79	247	689	2,889	4,475	6,749	10,018	31,954	32,924	28,747	33,979	2,217**L**	96	3			155,126
4	60	79	247	689	2,889	4,490**H**	6,750	9,997	31,199**L**	31,643	29,596	34,119	2,459	96	3			154,316
5	60	79	247	688	2,889	4,490	6,739	9,834	31,431	31,745	29,983	33,323	2,719	83**L**	2**L**			154,312
6	60	79	247	688	2,889	4,490	6,753	9,208	31,305	31,114	30,809	32,497	2,995	123	2			153,259
9	60	79	247	688	2,889	4,490	6,792**H**	9,239	31,769	28,737	30,090	30,031	3,355	356	2			148,824**L**
10	60	79	247	688	2,889	4,490	6,723	8,759	31,435	27,910	31,289**H**	28,464**L**	7,852	548	2			151,435
11	60	79	247	688	2,889	4,490	6,723	8,682	31,786	24,958	29,893	32,893	12,726	1,487	104			157,705
12	60	79	247	688	2,889	4,490	6,722	8,637	31,943	24,869	30,291	35,380	15,362	2,334	169			164,160
13	60	79	247	688	2,889	4,490	6,722	8,719	31,830	25,325	29,712	35,844	18,332	3,339	273			168,549
16	60	79	247	688	2,889	4,490	6,722	8,726	32,416	23,448	28,405	33,858	19,923	4,702	279			166,932
17	60	79	247	688	1,559	3,612	6,722	7,415	32,399	22,040	28,174	28,471	25,926	7,281	1,261			165,934
18	60	79	247	688	1,559	3,612	6,722	7,415	32,350	22,099	28,244	32,746	28,513	11,110	1,681			177,125
19	60	79	247	688	1,559	3,612	6,622	7,415	32,358	21,888	27,370	34,328	36,491	9,225	1,617			183,559
20	60	79	247	688	1,559	3,612	6,622	7,415	32,276	21,836	26,416	35,706	38,947	11,310	1,777			188,550
23	60	79	247	687**L**	1,135	2,522	5,303	7,324	32,252	21,833	26,518	35,892**H**	40,355	11,266	1,819			187,292
24	60	79	247	687	721**L**	2,214	3,831	7,324	32,202	21,849	26,418	34,516	41,716	11,375	1,773			185,012
25	**HOLIDAY**																	
26	60	79	247	687	721	2,212	3,776	7,318	32,245	21,734	26,043	35,223	42,756	11,630	2,292	48**L**		187,071
27	60	79	247	687	721	2,212	3,776	7,307	32,153	20,566	25,418	33,711	43,915	12,364	2,723	53	881**H**	186,873
30	60	79	247	687	721	2,182**L**	3,141**L**	7,307	32,134	20,510**L**	25,538	33,117	44,329	14,121	3,169	60	881	188,283
31	60	79	247	687	721	2,182	3,141	6,964**L**	32,077	20,514	24,815**L**	32,786	46,991**H**	14,468**H**	3,209**H**	94**H**	881	189,916**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Jun Strike 62.00

Dec	Open	High	Low	Close	
2				0-01**N**	
3				0-01**N**	
4				0-01**N**	
5				0-01**N**	
6	0-02	0-02**H**	0-01**L**	0-02	0-01
9				0-01**N**	
10				0-01**N**	
11				0-01**N**	
12				0-01**N**	
13				0-01**N**	
16				0-01**N**	
17				0-01**N**	
18				0-01**N**	
19				0-01**N**	
20				0-01**N**	
23				0-01**N**	
24				0-01**N**	
25	**HOLIDAY**				
26				0-01**N**	
27				0-01**N**	
30				0-01**N**	
31				0-01**N**	

86Jun Strike 64.00

Dec	Open	High	Low	Close
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
9	0-02	0-02**H**	0-01**L**	0-01
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
23				0-01**N**
24				0-01**N**
25	**HOLIDAY**			
26				0-01**N**
27				0-01**N**
30				0-01**N**
31				0-01**N**

86Jun Strike 66.00

Dec	Open	High	Low	Close
2				0-03**N**
3				0-03**N**
4				0-03**N**
5				0-03**N**
6				0-03**N**
9	0-03	0-03**H**	0-02	0-02
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
23	0-01	0-02	0-01**L**	0-02
24				0-01**N**
25	**HOLIDAY**			
26				0-01**N**
27				0-01**N**
30				0-01**N**
31				0-01**N**

86Jun Strike 68.00

Dec	Open	High	Low	Close
2				0-04**N**
3				0-05**N**
4				0-04**N**
5				0-05**N**
6				0-05**N**
9	0-04	0-04**H**	0-03	0-03
10				0-03**N**
11				0-03**N**
12	0-04	0-04	0-04	0-04
13	0-03	0-03	0-03	0-03
16	0-04	0-04	0-02	0-02
17	0-02	0-02	0-02	0-02
18				0-03**N**
19				0-02**N**
20				0-02**N**
23				0-02**N**
24				0-02**N**
25	**HOLIDAY**			
26	0-01	0-02	0-01**L**	0-02
27				0-01**N**
30				0-01**N**
31	0-01	0-01	0-01	0-01

86Jun Strike 70.00

Dec	Open	High	Low	Close	
2	0-08	0-08	0-08	0-08	
3	0-10	0-12**H**	0-10	0-11	0-12
4	0-10	0-10	0-09	0-09	
5	0-10	0-12	0-09	0-10	
6	0-12	0-12	0-11	0-11	
9	0-09	0-09	0-07	0-07	
10	0-06	0-06	0-05	0-06	
11	0-05	0-06	0-05	0-06	
12	0-07	0-07	0-07	0-07	
13	0-05	0-06	0-05	0-06	
16	0-06	0-06	0-04	0-04	
17	0-04	0-04	0-04	0-04	
18	0-05	0-05	0-05	0-05	
19	0-05	0-05	0-05	0-05	
20	0-05	0-05	0-04	0-04	
23				0-04**N**	
24				0-03**N**	
25	**HOLIDAY**				
26				0-03**N**	
27				0-03**N**	
30				0-03**N**	
31	0-03	0-04	0-02**L**	0-04	

86Jun Strike 72.00

Dec	Open	High	Low	Close
2	0-17	0-21	0-15	0-21
3	0-23	0-24**H**	0-22	0-22
4	0-22	0-22	0-19	0-20
5	0-22	0-22	0-19	0-19
6	0-21	0-22	0-20	0-21
9	0-17	0-17	0-14	0-14
10	0-12	0-12	0-09	0-11
11	0-10	0-10	0-08	0-09
12	0-09	0-11	0-08	0-10
13	0-08	0-09	0-08	0-08
16	0-09	0-09	0-07	0-07
17	0-05	0-07	0-05**L**	0-05
18	0-06	0-08	0-06	0-08
19	0-08	0-09	0-08	0-08
20	0-09	0-09	0-07	0-07
23				0-07**N**
24				0-06**N**
25	**HOLIDAY**			
26				0-06**N**
27	0-05	0-05	0-05	0-05
30	0-05	0-05	0-05	0-05
31	0-05	0-07	0-05	0-07

86Jun Strike 74.00

Dec	Open	High	Low	Close	
2	0-27	0-37	0-27	0-37	
3	0-45	0-45**H**	0-42	0-42	0-43
4	0-40	0-41	0-38	0-38	
5	0-38	0-39	0-37	0-37	
6	0-40	0-41	0-36	0-40	
9	0-31	0-32	0-25	0-25	
10	0-21	0-22	0-21	0-22	
11	0-17	0-19	0-16	0-16	
12	0-15	0-19	0-15	0-19	
13	0-16	0-16	0-15	0-15	
16	0-16	0-16	0-12	0-12	
17	0-11	0-11	0-09	0-10	
18	0-11	0-14	0-11	0-14	
19	0-15	0-15	0-15	0-15	
20	0-15	0-15	0-11	0-12	
23				0-12**N**	
24				0-10**N**	
25	**HOLIDAY**				
26	0-08	0-08	0-08	0-08	
27	0-08	0-08	0-08	0-08	
30	0-06	0-07	0-06**L**	0-07	
31	0-09	0-09	0-08	0-08	

86Jun Strike 76.00

Dec	Open	High	Low	Close	
2	0-53	1-09	0-50	1-08	
3	1-14	1-16**H**	1-10	1-12	
4	1-07	1-09	1-02	1-02	
5	1-02	1-06	1-01	1-04	
6	1-08	1-10	1-00	1-06	
9	0-56	0-58	0-47	0-47	
10	0-41	0-41	0-36	0-41	
11	0-35	0-35	0-27	0-27	
12	0-28	0-34	0-27	0-33	
13	0-29	0-30	0-27	0-27	
16	0-27	0-27	0-20	0-20	
17	0-18	0-18	0-15	0-15	
18	0-20	0-25	0-20	0-23	
19	0-26	0-27	0-21	0-22	
20	0-24	0-24	0-14	0-15	
23	0-19	0-19	0-17	0-17	
24	0-16	0-16	0-15	0-15	
25	**HOLIDAY**				
26	0-16	0-16	0-14	0-14	
27	0-13	0-13	0-13**L**	0-13	
30	0-13	0-13	0-13	0-13	
31	0-15	0-15	0-13	0-13	0-15

86Jun Strike 78.00

Dec	Open		High	Low	Close	
2	1-36		1-59	1-25	1-56	1-55
3	2-00		2-04**H**	1-60	1-61	
4	1-54		1-59	1-46	1-46	
5	1-47		1-52	1-45	1-48	
6	1-56		1-59	1-40	1-52	
9	1-34		1-35	1-16	1-16	
10	1-05		1-08	0-63	1-07	1-08
11	0-63		1-01	0-47	0-50	
12	0-55		0-61	0-47	0-60	0-59
13	0-51		0-52	0-49	0-51	
16	0-47		0-48	0-35	0-38	
17	0-30		0-30	0-24	0-28	
18	0-32	0-33	0-42	0-32	0-42	
19	0-45		0-50	0-38	0-40	0-39
20	0-42		0-42	0-28	0-33	0-34
23	0-32		0-34	0-32	0-34	
24	0-31		0-32	0-30	0-30	
25	**HOLIDAY**					
26	0-28		0-28	0-27	0-28	
27	0-25		0-26	0-23	0-23	
30	0-22		0-24	0-22	0-24	
31	0-22		0-22	0-21**L**	0-21	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Jun Strike 80.00						86Jun Strike 82.00						86Jun Strike 84.00					
Dec	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
2	2-17		2-60	2-15	2-59		3-34		4-17	3-32	4-16		5-27		5-51H	5-16	5-51	
3					2-62N		4-18		4-21H	4-18	4-19						5-54N	
4	2-55		2-62H	2-45	2-45		4-07		4-20	3-58	3-58						5-28N	
5	2-51		2-51	2-45	2-48						4-01N		5-39		5-39	5-35	5-35	
6	2-51		2-54	2-40	2-52						4-05N		5-30		5-37	5-30	5-37	
9	2-04		2-06	2-04	2-06		3-44		3-44	3-11	3-11		4-61		4-61	4-33	4-33	
10	1-52		1-54	1-43	1-50		2-52		2-52	2-50	2-50		4-16		4-16	3-58	4-04	
11	1-41		1-41	1-19	1-19		2-32		2-33	2-09	2-10		3-48		3-48	3-19	3-19	
12	1-22		1-36	1-14	1-33		2-10		2-28	2-00	2-26		3-12		3-42	3-12	3-37	
13	1-24		1-25	1-18	1-20		2-14		2-15	2-07	2-09		3-22		3-25	3-14	3-18	
16	1-15		1-15	0-62	0-62		2-05		2-08	1-41	1-49		3-13		3-13	2-46	2-46	
17	0-51		0-54	0-46	0-52	0-54	1-31		1-31	1-22	1-28		2-15		2-22	2-12	2-17	
18	0-55		1-09	0-55	1-05	1-07	1-39		1-50	1-39	1-50		2-35		2-50	2-35	2-46	
19	1-15		1-15	1-03	1-05		1-58		2-01	1-45	1-45		3-00		3-02	2-43	2-43	
20	1-02		1-03	0-48	0-56		1-52		1-52	1-20	1-31		2-52		2-52	2-08	2-21	
23	0-60		0-60	0-54	0-59		1-39		1-39	1-26	1-35	1-34					2-26N	
24	0-54		0-55	0-53	0-53	0-54	1-28		1-28	1-26	1-27		2-19		2-20	2-19	2-20	
25	HOLIDAY						HOLIDAY						HOLIDAY					
26	0-49		0-51	0-46	0-51		1-18	1-17	1-22	1-16	1-21		2-04	2-05	2-10	2-02	2-10	
27	0-46		0-48	0-41	0-46		1-15		1-16	1-09	1-16		1-60		2-05	1-60	2-05	
30	0-40		0-48	0-40L	0-47	0-48	1-08		1-20	1-08L	1-18	1-20	1-59		2-06	1-59L	2-06	
31	0-41		0-44	0-41	0-43		1-14		1-14	1-10	1-10		2-05		2-05	2-00	2-00	

	86Jun Strike 86.00				86Jun Strike 88.00			
Dec	Open	High	Low	Close	Open	High	Low	Close
2								
3								
4								
5								
6								
9								
10								
11	4-45	4-45H	4-42	4-42				
12				5-01N				
13				4-42N				
16	4-34	4-34	4-00	4-00				
17	3-26	3-28	3-26	3-28	4-54	4-54H	4-54	4-54
18				3-60N				5-29N
19				3-56N				5-20N
20	3-15	3-29	3-15	3-29				4-52N
23				3-36N				5-00N
24				3-27N				4-53N
25	HOLIDAY				HOLIDAY			
26				3-20N				4-45N
27	2-60	3-10	2-60L	3-10	4-26	4-31	4-17L	4-31
30	3-05	3-15	3-05	3-15				4-38N
31	3-07	3-07	3-05	3-05				4-30N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86JUN

Dec	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
2					167	294	500	2,740	220	455	111	10			4,497
3					104	170	120	997	402		201				1,994
4					31	390H	326	530	181	3	1L				1,462
5					67	388	396	1,535	1,225			11			3,622
6	5H				1L	2	1,282H	3,434	835	2L		1L			5,562
9		4H	13H	10	84	111	583	2,274	470	100	2	1			3,652
10		3L	5		50	265	140	3,519	2,368	736	62	3			7,151
11					8	11	447	3,827H	3,264	1,506	727	1	1L		9,792
12				100		69	696	655	3,378	1,196	469	2			6,565
13			2L	97	119	19	12	829	364	795	480	732			3,449
16				112H	77	75	88	284	3,545H	2,463	868	554	6		8,072
17				63	650H	35	41	80	3,517	4,854H	1,008	2,109H	2,080H	1L	14,438H
18					39	26	20	872	2,555	4,099	642	481			8,734
19					16	28	23	962	311	1,239	1,634	14			4,227
20					5	9	112	122	1,005	2,388	2,457H	44	5		6,147
23			7				12	17	625	3,972	606	11			5,250
24								3L	81	864	1,093	1			2,042
25	**HOLIDAY**														
26				2L			1L	159	67L	549	462	102			1,342
27				5		1L	6	38	684	791	1,738	43	66	31H	3,403
30						10	5	7	156	2,715	2,112	22	86		5,113
31					13	6	1	4	200	458	5	207	361		1,255L
TOTAL	5	7	27	389	1,431	1,909	4,811	22,888	25,453	29,185	14,678	4,349	2,605	32	107,769

US BONDS PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86JUN

Dec	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
2	249H	8H	356H	2,004H	2,204	1,032L	1,643	6,353L	1,776L	774L	131L	51L			16,581L
3	249	8	356	2,004	2,206	1,150	1,408L	6,721	1,793	774	327	51			17,047
4	235L	8	356	2,004	2,215	1,437	1,523	6,810	1,868	778	327	51			17,612
5	235	8	356	2,004	2,205	1,675	1,717	8,198	2,299	778	327	62			19,864
6	240	8	356	2,004	2,205	1,676H	2,670H	9,172	2,507	780	327	62			22,007
9	235	6	345	2,004	2,278H	1,676	2,366	10,835	2,411	876	327	62			23,421
10	235	3L	344	2,004	2,256	1,527	2,392	10,992H	3,639	1,199	389	63			25,043
11	235	3	344	2,004	2,232	1,521	2,042	7,570	5,527	1,738	818	64	1L		24,099
12	235	3	244	2,004	2,228	1,579	1,738	7,653	8,037	1,690	1,263	64	1		26,839
13	235	3	342	1,907	2,146	1,576	1,721	8,337	8,050H	2,060	1,422	772	1		28,572
16	235	3	342	1,907	2,097	1,639	1,731	8,254	6,809	3,168	2,077	1,239	7		29,508
17	235	3	342	1,867	2,097	1,645	1,764	8,289	5,751	5,512	2,334	1,578H	2,086	1L	33,504
18	235	3	342	1,867	2,092	[illegible]	1,757	9,088	4,775	8,482	2,320	1,374	2,086	1	36,045
19	235	3	342	1,845	2,094	1,622	1,720	7,879	4,748	8,933	3,117	1,380	2,086	1	36,005
20	235	3	342	1,845	2,089	1,625	1,613	8,041	4,853	9,351	4,824	1,386	2,091	1	38,299
23	235	3	337L	1,845	2,089	1,620	1,625	8,029	4,796	12,672	5,322	1,392	2,091	1	42,057
24	235	3	337	1,845	2,089	1,620	1,625	8,031	4,595	13,155	6,302	1,393	2,091	1	43,322
25	**HOLIDAY**														
26	235	3	337	1,845	2,089	1,620	1,624	7,981	4,589	13,538H	6,702	1,492	2,091	1	44,147H
27	235	3	337	1,845	2,089	1,620	1,619	7,985	4,273	13,082	7,114	1,514	2,091	31H	43,838
30	235	3	337	1,840L	2,089	1,628	1,619	7,982	4,328	11,749	7,365H	1,535	2,111H	31	42,852
31	235	3	337	1,840	2,088L	1,632	1,619	7,982	4,384	12,075	7,350	1,545	2,111	31	43,232

H = high **L** — low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Sep Strike 68.00

Dec	Open	High	Low	Close
2				0-13**N**
3				0-13**N**
4				0-10**N**
5				0-11**N**
6				0-12**N**
9				0-09**N**
10				0-08**N**
11				0-06**N**
12				0-08**N**
13				0-06**N**
16				0-05**N**
17				0-04**N**
18				0-06**N**
19				0-06**N**
20				0-04**N**
23				0-04**N**
24				0-04**N**
25	**HOLIDAY**			
26				0-04**N**
27				0-04**N**
30				0-04**N**
31				0-04**N**

86Sep Strike 70.00

Dec	Open	High	Low	Close
2	0-25	0-26**H**	0-25	0-26
3				0-26**N**
4				0-21**N**
5	0-25	0-25	0-24	0-24
6				0-24**N**
9				0-17**N**
10				0-14**N**
11				0-11**N**
12				0-13**N**
13				0-10**N**
16				0-08**N**
17				0-07**N**
18				0-10**N**
19	0-12	0-12	0-11	0-11
20				0-09**N**
23				0-10**N**
24				0-09**N**
25	**HOLIDAY**			
26				0-09**N**
27	0-08	0-08	0-08	0-08
30				0-08**N**
31	0-06	0-06	0-06**L**	0-06

86Sep Strike 72.00

Dec	Open	High	Low	Close
2				0-47**N**
3				0-47**N**
4				0-41**N**
5				0-43**N**
6				0-43**N**
9				0-32**N**
10	0-27	0-27**H**	0-25	0-25
11				0-20**N**
12				0-23**N**
13				0-19**N**
16				0-16**N**
17	0-16	0-16	0-15**L**	0-15
18				0-19**N**
19				0-18**N**
20				0-14**N**
23				0-15**N**
24				0-14**N**
25	**HOLIDAY**			
26				0-14**N**
27				0-13**N**
30				0-12**N**
31				0-12**N**

86Sep Strike 74.00

Dec	Open	High	Low	Close
2	1-07	1-14**H**	1-07	1-14
3				1-14**N**
4	1-14	1-14	1-06	1-06
5	1-08	1-08	1-08	1-08
6	1-13	1-13	1-08	1-09
9				0-54**N**
10				0-45**N**
11	0-37	0-37	0-35	0-35
12				0-41**N**
13				0-33**N**
16	0-32	0-32	0-28	0-28
17	0-24	0-24	0-22**L**	0-24
18				0-33**N**
19				0-29**N**
20	0-24	0-24	0-24	0-24
23				0-25**N**
24				0-24**N**
25	**HOLIDAY**			
26				0-24**N**
27				0-23**N**
30				0-22**N**
31				0-20**N**

86Sep Strike 76.00

Dec	Open	High	Low	Close
2	1-34	1-58	1-34	1-58
3				1-58**N**
4	1-54	1-60**H**	1-47	1-47
5	1-52	1-52	1-51	1-51
6	1-57	1-58	1-44	1-51
9				1-23**N**
10	1-09	1-09	1-08	1-09
11	0-62	0-62	0-60	0-60
12	0-60	1-06	0-55	1-04
13	0-60	0-62	0-57	0-57
16	0-52	0-52	0-48	0-48
17	0-40	0-40	0-40	0-40
18	0-42	0-51	0-40	0-51
19	0-53	0-53	0-50	0-50
20	0-43	0-43	0-39	0-39
23				0-41**N**
24	0-40	0-40	0-38	0-40
25	**HOLIDAY**			
26	0-34	0-36	0-34	0-36
27	0-30	0-33	0-30	0-33
30	0-30	0-34	0-30	0-34
31	0-32	0-32	0-27**L**	0-27

86Sep Strike 78.00

Dec	Open	High	Low	Close
2	2-20	2-53	2-20	2-53
3	2-58	3-00**H**	2-53	2-53
4	2-48	2-48	2-37	2-37
5	2-43	2-43	2-42	2-42
6	2-46	2-45	2-37	2-44
9	2-18	2-18	2-04	2-04
10	1-52	1-54	1-50	1-53
11	1-35	1-45	1-31	1-31
12	1-35	1-43	1-28	1-42
13	1-28	1-34	1-25	1-25
16	1-22	1-22	1-09	1-11
17	1-00	1-00	0-56	0-59
18	1-01	1-13	1-01	1-12
19	1-23	1-23	1-10	1-10
20	1-14 1-13	1-14	0-55	1-02
23	0-61	1-00	0-61	1-00
24				0-60**N**
25	**HOLIDAY**			
26				0-60**N**
27	0-54	0-54	0-54	0-54
30	0-54	0-57	0-54	0-57
31	0-52	0-53	0-52**L**	0-53

86Sep Strike 80.00

Dec	Open	High	Low	Close
2	3-19	3-63**H**	3-19	3-63
3				3-63**N**
4	3-56	3-56	3-45	3-45
5				3-48**N**
6				3-52**N**
9				3-04**N**
10	2-49	2-49	2-42	2-43
11	2-27	2-34	2-14	2-14
12	2-10	2-27	2-07	2-27
13	2-13	2-13	2-08	2-08
16	2-04	2-04	1-52	1-54
17	1-34	1-34	1-28	1-28
18	1-32	1-53	1-32	1-53
19	2-00	2-00	1-51	1-51
20	1-28	1-32	1-28	1-32
23	1-36	1-36	1-31	1-35
24				1-29**N**
25	**HOLIDAY**			
26				1-29**N**
27	1-20	1-20	1-20	1-20
30	1-16	1-24	1-16**L**	1-24
31				1-21**N**

86Sep Strike 82.00

Dec	Open	High	Low	Close
2				5-19**N**
3				5-19**N**
4	5-10	5-10**H**	5-00	5-00
5				5-06**N**
6				5-08**N**
9				4-14**N**
10	3-50	3-50	3-47	3-50
11	3-31	3-31	3-14	3-14
12	3-22	3-30	3-06	3-30
13	3-12	3-12	3-05	3-05
16	3-00	3-00	2-44	2-44
17	2-10	2-16	2-10	2-16
18	2-32	2-46	2-32	2-46
19	2-55	2-55	2-41	2-41
20	2-51	2-51	2-08	2-16
23	2-14	2-22	2-14	2-22
24				2-13**N**
25	**HOLIDAY**			
26	2-00	2-13	2-00**L**	2-13
27				2-00**N**
30	2-02	2-07	2-02	2-07
31	2-02	2-02	2-02	2-02

86Sep Strike 84.00

Dec	Open	High	Low	Close
2				6-54**N**
3				6-54**N**
4	6-44	6-44**H**	6-33	6-33
5				6-38**N**
6				6-42**N**
9				5-37**N**
10	5-05	5-07	5-05	5-07
11				4-25**N**
12	4-15	4-45	4-15	4-45
13				4-16**N**
16				3-51**N**
17	3-03	3-16	3-03	3-16
18	3-35	3-54	3-35	3-54
19	4-00	4-00	3-43	3-43
20				3-14**N**
23				3-21**N**
24				3-12**N**
25	**HOLIDAY**			
26				3-12**N**
27	2-50	2-60	2-50**L**	2-60
30				3-05**N**
31	3-00	3-00	2-62	3-00

H = high **L** = low **A** = asked **B** = bid **N** = nominal

US BONDS PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Sep Strike 86.00				86Sep Strike 88.00			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2								
3								
4								
5								
6								
9								
10								
11								
12								
13								
16								
17								
18								
19								
20								
23								
24								
25	**HOLIDAY**				**HOLIDAY**			
26								
27	3-59	4-05**H**	3-59**L**	4-05	5-20	5-27	5-20	5-27
30				4-16**N**	5-12	5-38**H**	5-12**L**	5-38
31				4-10**N**				5-30**N**

US BONDS PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86SEP

Dec	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
2		11		11	1**L**	19	10					52
3						10						10**L**
4				1**L**	532	2	2	1**L**	1**L**			539
5		1**L**		2	7	3						13
6				1	3,906**H**	2						3,909**H**
9					868	201						1,069
10			20**H**		206	108	3	1	1			339
11				25	200	612**H**	203**H**	12				1,052
12					25	192	2	2	1			222
13					21	105	1**L**	1				128
16				1	10	60	9	1				81
17				73**H**	4	430	2	11	1			521
18					388	36	11	7	1			443
19		5			2	126	1	2	46			182
20		10		3	8	23	10	23	85**H**			162
23						5	7	8				20
24					45			1				46
25	**HOLIDAY**											
26					25			1				26
27		66			1	1**L**	1		8	1**H**	1**H**	79
30						16	18	31			1	66
31		157**H**			121	100		50**H**	64			492
TOTAL		250	20	117	6,370	2,051	280	152	208	1	2	9,451

US BONDS PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86SEP

Dec	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
2	10**H**	66	46**L**	254**L**	126**L**	62**L**	11**L**	1**L**	1**L**			577**L**
3	10	66	46	254	126	70	11	1	1			585
4	10	66	46	254	637	70	13	2	2			1,100
5	10	66	46	254	644	70	13	2	2			1,107
6	10	66	46	254	4,284	72	28	2	2			4,764
9	10	66	46	254	5,144	214	13	2	2			5,751
10	10	66	62**H**	254	5,350**H**	316	16	3	3			6,080
11	10	66	62	274**H**	5,150	771	108	15	3			6,459
12	10	66	62	274	5,160	926	110	17	4			6,629
13	10	66	62	274	5,170	821	110	18	4			6,535
16	10	66	62	274	5,180	778	117	19	4			6,510
17	10	66	62	264	5,176	1,193	118	30	5			6,924
18	10	66	62	264	5,266	1,190	129	36	6			7,029
19	10	66	62	264	5,256	1,291	130	37	49			7,165
20	10	66	62	264	5,253	1,314	130	44	114			7,257
23	10	66	62	264	5,253	1,319	129	51	114			7,268
24	10	66	62	264	5,253	1,319	129	51	114			7,268
25	**HOLIDAY**											
26	10	66	62	264	5,278	1,319	129	51	113			7,292
27	10	54**L**	62	264	5,279	1,319	129	50	113	1**H**	1**L**	7,282
30	10	54	62	264	5,279	1,325**H**	142**H**	61	113	1	2**H**	7,313
31	10	201**H**	62	264	5,284	1,225	142	109**H**	161**H**	1	2	7,461**H**

H = high　**L** = low　**A** = asked　**B** = bid　**N** = nominal

Highlights

Ten-Year Treasury Note futures (6½ to 10 years)
Chicago Board of Trade

Basic Trading Unit	U.S. Treasury Notes with $100,000 face value
Deliverable Grade	U.S. Treasury Notes, maturity no less than 6½ years and not more than 10 years from date of delivery
Delivery Method	Federal Reserve book entry wire transfer system; invoice adjusted for coupon rates and maturity
Price Quotation	Percentage of par, e.g., 65-01 (65 1/32)
Minimum Fluctuation	1/32 of a point, or $31.25 per contract
Daily Price Limit	64/32 ($2,000 per contract) above or below the previous day's settlement price
***Initial Margin**	$2,000 per contract
***Maintenance Margin**	$1,500 per contract
***Hedging Margin**	$1,500 per contract
Last Trading Day	The business day prior to the last 7 business days of the delivery month
Trading Hours	8:00 a.m. to 2:00 p.m. (Chicago Time)
Ticker Symbol	TY

*Margins are subject to change and may not reflect actual margin deposits required by member firms.
As of December 31, 1985

CHICAGO BOARD OF TRADE

Ten-Year Treasury Note Deliveries Against Futures Commitments (Contracts)
(6½ to 10 years)

1985	March		June		September		December	
1								
2					Holiday		1	06/21/85
3								
4								
5								
6								
7								
8								
9								
10								
11								
12								
13								
14								
15								
16								
17								
18			836	02/01/85				
19								
20								
21								
22								
23								
24								
25								
26								
27	1,364	11/23/84	10	02/01/85	60	06/17/85		
28	100	11/23/84	7,700	02/01/85				
29	4,166	03/20/85						
30					3,765	09/19/85		
31							5,846	12/18/85
Total	5,630		8,546		3,825		5,847	

TEN YEAR NOTES FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

March 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	79-28	79-27	79-28	79-07	79-09	79-08
3	79-01	79-03	79-28	79-01L	79-23	79-22
4	79-30	80-00	80-00	79-10	79-17	
7	80-05		80-19	80-02	80-17	
8	80-19		80-25	80-09	80-22	80-21
9	80-21		80-30	80-18	80-22	80-19
10	80-19	80-18	80-20	80-10	80-18	80-19
11	80-18	80-17	80-21	79-31	80-02	80-01
14	79-27		80-03	79-22	79-28	79-29
15	80-14	80-13	80-18	80-06	80-11	80-10
16	80-07	80-08	80-16	80-06	80-14	80-13
17	80-16	80-18	80-24	80-14	80-16	80-17
18	80-28	80-29	81-05	80-27	80-31	81-00
21	80-30		81-00	80-27	80-29	80-28
22	80-29	80-30	81-23	80-28	81-22	81-23
23	81-28	81-27	82-03	81-25	81-26	81-27
24	81-26	81-28	82-27	81-23	82-25	82-24
25	82-22	82-21	83-00H	82-11	82-13	82-15
28	82-10	82-09	82-22	82-04	82-14	82-12
29	82-01		82-14	81-31	82-13	82-11
30	82-23	82-22	82-29	82-11	82-14	82-13
31	82-11	82-09	82-16	81-31	82-04	82-05

June 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	79-03		79-03	78-19L	78-20	
3	78-20		79-06	78-20	79-02	79-01
4	79-06		79-06	78-20	78-26	78-27
7	79-20		79-27	79-18	79-27	
8	79-24		80-00	79-21	79-31	80-00
9	79-30		80-07	79-30	79-30	
10	79-25		79-28	79-20	79-27	79-28
11	79-24		79-24	79-08	79-11	79-10
14	79-05		79-11	79-01	79-05	79-08
15	79-23		79-26	79-16	79-20	79-19
16	79-18		79-22	79-17	79-20	79-21
17	79-28		79-31	79-23	79-23	
18	80-02		80-10	80-02	80-06	
21	80-05		80-06	80-01	80-03	80-02
22	80-06		80-29	80-06	80-28	80-29
23	81-02		81-08	80-31	81-02	81-01
24	81-02		81-30	80-29	81-29	
25	81-23		82-03H	81-16	81-18	81-20
28	81-15		81-25	81-09	81-15	81-17
29	81-06		81-16	81-06	81-15	81-14
30	81-25		81-31	81-13	81-14	81-15
31	81-11		81-17	81-02	81-06	81-07

September 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					78-02N	
3					78-15N	
4	78-18		78-18	78-05L	78-08	
7	79-06		79-08	79-06	79-08	
8					79-13N	
9	79-17		79-19	79-13	79-13	
10	79-03		79-10	79-01	79-10	
11	78-29		79-01	78-24	78-25	78-24
14	78-20		78-24	78-16	78-19	78-21
15	78-31		79-06	78-29	79-00	
16	78-30		79-02	78-30	79-01	79-00
17	79-08		79-08	79-03	79-03	
18	79-17		79-20	79-15	79-18	
21					79-15N	
22	79-28		80-09	79-28	80-09	
23	80-18		80-18	80-12	80-13	
24	80-24		81-09	80-24	81-08	
25	81-03		81-13H	80-28	80-29	
28	80-29		81-02	80-18	80-26	
29	80-19		80-24	80-18	80-24	
30					80-23N	
31	80-18		80-20	80-10	80-16	

December 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					77-17N	
3					77-30N	
4	78-00		78-00	77-21L	77-23	77-25
7					78-24N	
8					78-29N	
9					78-29N	
10					78-26N	
11					78-08N	
14					78-05N	
15					78-16N	
16					78-17N	
17					78-19N	
18	79-03		79-03	79-00	79-01	
21					78-30N	
22	79-14		79-23	79-13	79-23	
23	80-01		80-01	79-27	79-27	
24	80-17		80-22H	80-17	80-21	
25	80-15		80-16	80-09	80-11	80-10
28	80-10		80-15	79-31	80-07	
29	79-31		80-05	79-31	80-05	
30					80-03N	
31					79-28N	

March 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					77-02N	
3					77-15N	
4					77-10N	
7					78-10N	
8					78-15N	
9					78-15N	
10					78-12N	
11					77-26N	
14					77-23N	
15					78-02N	
16					78-03N	
17					78-05N	
18	78-20		78-21	78-18L	78-19	
21					78-16N	
22	79-00		79-08	78-31	79-08	
23	79-19		79-19	79-12	79-13	
24	79-26		80-08H	79-26	80-07	
25	80-03		80-03	79-26	79-26	79-28
28					79-23N	
29					79-21N	
30					79-18N	
31					79-11N	

June 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					76-20N	
3					77-01N	
4					76-29N	
7					77-29N	
8					78-02N	
9					78-02N	
10					77-31N	
11					77-13N	
14					77-10N	
15					77-21N	
16					77-22N	
17					77-24N	
18	78-08		78-08	78-05	78-06	
21	78-01		78-03	78-01L	78-03	78-02
22	78-19		78-26	78-18	78-26	
23					78-31N	
24	79-22		79-26H	79-21	79-25	
25					79-16N	
28					79-10N	
29					79-08N	
30					79-03N	
31					78-28N	

TEN YEAR NOTES VOLUME OF SALES
REPORTED IN CONTRACTS

Jan	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	TOTAL
1	HOLIDAY						
2	6,326	339					6,665
3	8,071	562					8,633
4	5,964	232	110	50H			6,356
7	6,075	201	100				6,376
8	7,296	539					7,835
9	5,860	583	103				6,546
10	5,547	716	230				6,493
11	8,649	657	453H				9,759
14	5,226	491	1L				5,718
15	9,479	247	8				9,734
16	4,918	1,001	129				6,048
17	3,577	326	51				3,954
18	5,826	1,066	388	37	4L	11H	7,332
21	481L	1L				4L	486L
22	7,401	1,916	244	10	10	10	9,591
23	6,380	859	87	20	10		7,356
24	11,011H	1,203	173	27	30H	10	12,454H
25	7,503	1,377	308	9	20		9,217
28	9,057	967	45	20			10,089
29	9,096	2,319H	31	3L			11,449
30	9,075	1,856					10,931
31	7,121	1,629	46				8,796
TOTAL	149,939	19,087	2,507	176	74	35	171,818

TEN YEAR NOTES OPEN CONTRACTS
REPORTED IN CONTRACTS

Jan	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	TOTAL
1	HOLIDAY						
2	33,660H	2,649L	473L	398L	71H	20L	37,271
3	33,102	3,047	473	398	71	20	37,111
4	32,533	3,444	572	448	71	20	37,088
7	32,395	3,365	672	448	71	20	36,971
8	30,933	3,466	672	448	71	20	35,610L
9	30,748	3,719	671	448	71	20	35,677
10	31,275	4,105	850	448	71	20	36,769
11	30,507	4,461	1,166	448	71	20	36,673
14	31,521	4,586	1,165	448	71	20	37,811
15	31,780	4,660	1,159	448	71	20	38,138
16	31,793	4,995	1,153	448	71	20	38,480
17	31,378	5,117	1,137	448	71	20	38,171
18	30,980	5,441	1,457	449	71	30	38,428
21	30,523	5,440	1,457	449	71	30	37,970
22	31,349	6,461	1,526	449	61	40	39,886
23	31,035	6,665	1,607	454	63	40	39,864
24	31,420	6,800	1,654	449	50	50H	40,423
25	29,924	7,228	1,790	449	40L	50	39,481
28	30,384	7,511	1,811	454	40	50	40,250
29	30,343	8,397	1,811	455H	40	50	41,096
30	30,029	9,253	1,811	455	40	50	41,638H
31	28,916L	10,087H	1,817H	455	40	50	41,365

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN YEAR NOTES FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

March 1985

Feb	Open		High	Low	Close	
1	81-27	81-28	81-28**H**	81-10	81-13	81-14
4	81-05	81-04	81-14	81-02	81-09	81-10
5	81-17		81-21	81-11	81-16	81-17
6	81-18	81-17	81-20	81-00	81-01	81-02
7	81-04	81-03	81-11	80-26	80-29	80-30
8	80-21		81-11	80-19	81-08	81-09
11	81-10	81-09	81-17	80-29	81-00	81-01
12	80-27	80-29	81-03	80-27	81-01	81-03
13	81-02		81-08	80-29	81-01	81-03
14	81-10		81-22	81-09	81-19	81-17
15	81-19	81-18	81-21	81-00	81-04	81-01
18	**HOLIDAY**					
19	81-00		81-08	81-00	81-05	81-07
20	80-29		80-29	80-12	80-14	80-12
21	80-00	79-28	60-01	79-23	79-28	79-29
22	80-01	80-03	80-07	79-02	79-13	79-15
25	79-13		79-18	79-00	79-13	79-12
26	79-19		79-27	79-09	79-23	79-24
27	79-15		79-15	78-27	78-29	78-27
28	79-04		79-06	78-16**L**	78-25	78-24

June 1985

Feb	Open		High	Low	Close	
1	80-27		80-27	80-16	80-17	
4	80-08		80-18	80-08	80-16	
5	80-21		80-26	80-17	80-22	
6	80-22		80-22	80-08	80-09	80-08
7	80-15		80-17	80-01	80-03	
8	79-31		80-17	79-25	80-16	
11	80-16		80-22	80-04	80-08	80-07
12	80-04		80-09	80-03	80-08	80-09
13	80-11		80-14	80-05	80-07	80-08
14	80-16		80-28**H**	80-16	80-26	80-25
15	80-26		80-26	80-06	80-08	80-09
18	**HOLIDAY**					
19	80-09	80-06	80-14	80-06	80-12	80-13
20	80-03	80-04	80-04	79-17	79-19	79-17
21	79-05	79-08	79-08	78-28	79-02	
22	79-07	79-06	79-13	78-08	78-19	78-20
25	78-20		78-23	78-06	78-17	78-18
26	78-24		78-31	78-14	78-27	78-29
27	78-09		78-19	78-00	78-01	78-00
28	78-01	78-07	78-11	77-19**L**	77-29	77-28

September 1985

Feb	Open		High	Low	Close	
1	80-00		80-00	79-27	79-27	
4	79-17		79-28	79-17	79-28	
5	80-03		80-05	79-30	80-02	
6	80-00		80-01	79-20	79-21	79-20
7	79-25		79-28	79-13	79-15	79-16
8	79-06		79-28	79-06	79-28	
11	79-29		79-29	79-17	79-19	79-20
12	79-20		79-22	79-20	79-21	79-22
13	79-21		79-26	79-15	79-20	
14	79-28		80-07**H**	79-28	80-06	80-05
15	79-31		79-31	79-19	79-20	79-22
18	**HOLIDAY**					
19	79-20		79-24	79-19	79-24	
20	79-10		79-10	78-26	78-27	78-26
21	78-13		78-13	78-08	78-12	
22	78-22		78-22	77-19	77-30	
25	77-28		77-31	77-17	77-28	
26	77-29		78-04	77-27	78-04	
27	77-15		77-25	77-09	77-10	77-09
28	77-04		77-13	77-00**L**	77-05	

December 1985

Feb	Open		High	Low	Close	
1					79-07**N**	
4	79-04		79-09	79-04	79-09	
5					79-15**N**	
6					79-03**N**	
7	78-29		78-30	78-29	78-30	
8	78-21		79-11**H**	78-20	79-11	
11					79-03**N**	
12					79-04**N**	
13					79-03**N**	
14					79-20**N**	
15					79-03**N**	
18	**HOLIDAY**					
19					79-06**N**	
20	78-22		78-23	78-06	78-06	78-07
21	77-23		77-26	77-20	77-24	
22	78-02		78-02	76-30**L**	77-10	
25					77-08**N**	
26					77-16**N**	
27					76-21**N**	
28					76-17**N**	

March 1986

Feb	Open		High	Low	Close	
1					78-22**N**	
4	78-15		78-26	78-15	78-23	
5					78-29**N**	
6					78-19**N**	
7					78-15**N**	
8	78-09		78-28	78-08	78-28	
11					78-20**N**	
12					78-21**N**	
13	78-19		78-25	78-17	78-20	
14	79-05		79-08**H**	79-04	79-04	79-06
15					78-20**N**	
18	**HOLIDAY**					
19					78-22**N**	
20					77-2[illegible]**N**	
21					77-06**N**	
22					76-24**N**	
25	76-14		76-22	76-14**L**	76-22	
26	76-23		77-00	76-22	76-30	77-00
27					76-04**N**	
28					76-00**N**	

June 1986

Feb	Open		High	Low	Close	
1					78-07**N**	
4					78-08**N**	
5					78-14**N**	
6					78-05**N**	
7					78-02**N**	
8					78-15**N**	
11					78-07**N**	
12					78-08**N**	
13					78-07**N**	
14					78-24**N**	
15					78-07**N**	
18	**HOLIDAY**					
19					78-08**N**	
20					77-05**N**	
21					76-22**N**	
22					76-08**N**	
25					76-06**N**	
26					76-15**N**	
27					75-21**N**	
28					75-17**N**	

TEN YEAR NOTES VOLUME OF SALES
REPORTED IN CONTRACTS

Feb	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	TOTAL
1	9,600	1,793	1**L**				11,394
4	6,551	952	4	1**L**	45		7,553
5	7,515	1,046	34				8,595
6	10,952	2,520	14				13,486
7	10,659	1,439	15	12			12,125
8	10,245	1,976	118	19**H**	16		12,374
11	8,351	868	25				9,244
12	920**L**	116**L**	2				1,038**L**
13	6,601	1,327	53		30		8,011
14	8,237	1,911	28		11		10,187
15	7,414	4,178	5				11,597
18	**HOLIDAY**						
19	3,722	1,323	152**H**				5,197
20	11,336**H**	5,573	42	3			16,954
21	8,841	3,014	37	4			11,896
22	9,227	4,391	42	1			13,661
25	8,751	4,602	86		3**L**		13,442
26	10,465	4,837	112		50**H**		15,464
27	8,922	6,262	62				15,246
28	10,763	7,703**H**	59				18,525**H**
TOTAL	159,072	55,831	891	40	155		215,989

TEN YEAR NOTES OPEN CONTRACTS
REPORTED IN CONTRACTS

Feb	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	TOTAL
1	29,998**H**	11,153	1,817	455	40**L**	50**H**	43,513
4	29,173	11,178	1,820	456**H**	47	50	42,724
5	29,346	11,149**L**	1,815**L**	456	47	50	42,863
6	27,829	11,582	1,817	456	47	50	41,781
7	28,275	12,188	1,815	454**L**	47	50	42,829
8	28,987	12,840	1,884	456	61	50	44,278
11	27,804	12,935	1,888	456	61	50	43,194
12	27,439	12,955	1,888	456	61	50	42,849
13	26,776	13,349	1,899	456	52	50	42,582
14	24,556	14,041	1,905	456	52	50	41,060**L**
15	23,590	15,989	1,907	456	52	50	42,044
18	**HOLIDAY**						
19	23,743	16,575	1,999	456	52	50	42,875
20	23,334	18,025	2,027	455	52	50	43,943
21	23,095	19,802	2,047	455	52	50	45,501
22	22,498	21,294	2,080**H**	455	52	50	46,429
25	22,345	22,588	2,023	455	51	50	47,512
26	20,640	24,170	2,030	455	67**H**	50	47,412
27	19,424	26,575	2,068	455	67	50	48,639
28	17,323**L**	28,774**H**	2,078	455	67	50	48,747**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN YEAR NOTES FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

March 1985

Mar	Open		High	Low	Close	
1	78-14		79-05	78-14	79-00	79-01
4	79-00		79-09	78-20	78-23	78-22
5	78-30		79-04	78-28	79-01	79-02
6	79-09		79-13	78-25	78-26	78-27
7	78-20		78-21	78-12**L**	78-16	78-18
8	79-03		79-23**H**	79-03	79-19	79-20
11	79-22		79-22	79-14	79-21	
12	79-12		79-14	79-07	79-13	
13	78-30		79-06	78-29	78-31	
14	78-24		79-00	78-20	78-30	
15	79-01		79-11	78-27	78-28	78-27
18	79-00		79-00	78-13	78-16	
19	78-13		78-24	78-13	78-23	78-22
20	79-08		79-08	78-29	78-31	79-01
21						
22						
25						
26						
27						
28						
29						

June 1985

Mar	Open		High	Low	Close	
1	77-19	77-20	78-08	77-18	78-05	78-06
4	78-04	78-05	78-15	77-22	77-24	77-25
5	78-02		78-08	77-31	78-07	78-06
6	78-12		78-17	77-27	77-29	77-28
7	77-20	77-16	77-25	77-11**L**	77-19	77-20
8	78-05	78-06	78-25	78-05	78-21	78-22
11	78-22	78-27	78-27	78-16	78-23	78-22
12	78-11	78-12	78-16	78-09	78-16	78-14
13	77-31	77-30	78-07	77-29	77-31	78-00
14	77-24		78-01	77-19	77-30	77-31
15	78-01	78-02	78-11	77-27	77-27	77-28
18	78-01	78-02	78-02	77-13	77-15	77-16
19	77-13		77-25	77-11	77-25	77-24
20	78-06	78-10	78-10	77-29	78-06	78-04
21	78-07	78-08	78-22	78-05	78-13	78-12
22	78-07	78-06	78-12	78-03	78-05	78-06
25	78-06	78-05	78-16	78-01	78-16	78-15
26	78-22	78-20	79-00	78-15	78-31	79-00
27	78-19	78-20	78-24	78-12	78-16	78-15
28	78-10	78-09	79-02	78-08	78-27	78-28
29	79-00	78-29	79-18**H**	78-29	79-15	79-14

September 1985

Mar	Open		High	Low	Close	
1	77-11		77-16	77-03	77-14	77-15
4	77-13		77-21	77-00	77-04	
5	77-12		77-16	77-08	77-15	
6	77-23		77-24	77-05	77-06	77-05
7	76-30		76-31	76-24	76-29	76-31
8	77-19		78-01	77-19	77-31	
11	77-30		78-01	77-27	77-31	77-30
12	77-19		77-23	77-19	77-23	
13	77-14		77-14	77-05	77-06	77-05
14	77-00		77-08	76-31	77-07	77-06
15	77-13		77-16	77-03	77-03	
18	77-00		77-00	76-21**L**	76-23	76-22
19	76-30		77-00	76-23	77-00	76-31
20	77-12		77-13	77-06	77-11	
21	77-15		77-28	77-13	77-20	77-19
22	77-17		77-19	77-11	77-12	77-13
25	77-09		77-22	77-09	77-20	77-22
26	77-25		78-06	77-22	78-06	
27	77-24		77-30	77-21	77-23	77-22
28	77-16		78-09	77-16	78-01	78-02
29	78-10		78-23**H**	78-05	78-21	78-20

December 1985

Mar	Open		High	Low	Close	
1					76-26**N**	
4					76-16**N**	
5					76-27**N**	
6					76-18**N**	
7					76-11**N**	
8					77-11**N**	
11					77-11**N**	
12					77-03**N**	
13					76-17**N**	
14					76-18**N**	
15					76-14**N**	
18	76-08		76-08	76-00**L**	76-00	76-01
19					76-09**N**	
20	76-17		76-23	76-17	76-22	76-21
21					76-30**N**	
22	76-24		76-25	76-22	76-22	76-23
25					76-31**N**	
26					77-16**N**	
27					77-01**N**	
28					77-11**N**	
29	77-26		78-01**H**	77-26	77-30	

March 1986

Mar	Open		High	Low	Close	
1					76-09**N**	
4					75-31**N**	
5					76-10**N**	
6					76-01**N**	
7					75-26**N**	
8					76-26**N**	
11					76-26**N**	
12					76-18**N**	
13					75-31**N**	
14					76-00**N**	
15					75-28**N**	
18	75-30		75-30	75-14**L**	75-14	75-15
19					75-22**N**	
20					76-02**N**	
21	76-05		76-19	76-05	76-10	
22					76-03**N**	
25					76-12**N**	
26					76-29**N**	
27					76-14**N**	
28					76-24**N**	
29	77-07		77-14**H**	77-07	77-11	

June 1986

Mar	Open		High	Low	Close	
1					75-26**N**	
4					75-16**N**	
5					75-27**N**	
6					75-18**N**	
7					75-11**N**	
8					76-11**N**	
11					76-11**N**	
12					76-03**N**	
13					75-16**N**	
14					75-17**N**	
15					75-13**N**	
18	75-14		75-14	74-30**L**	74-30	74-31
19					[illegible]	
20					75-18**N**	
21	75-21		76-03	75-21	75-26	
22					75-19**N**	
25					75-28**N**	
26					76-13**N**	
27					75-30**N**	
28					76-08**N**	
29	76-23		76-30**H**	76-23	76-27	

TEN YEAR NOTES VOLUME OF SALES
REPORTED IN CONTRACTS

Mar	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	TOTAL
1	6,419**H**	4,528	13				10,960
4	4,823	7,282	118				12,223
5	1,925	5,278	26				7,229
6	2,173	11,117	572				13,862
7	5,171	12,236**H**	299				17,706**H**
8	2,085	10,898	116				13,099
11	2,128	4,924	104				7,156
12	1,559	5,719	79				7,357
13	2,743	7,950	136				10,829
14	3,751	10,127	7**L**				13,885
15	2,214	8,391	395				11,000
18	1,717	8,162	391	11**H**	51**H**	41**H**	10,373
19	3,428	9,712	266				13,406
20	1,481**L**	7,062	376	1**L**			8,920
21		6,905	295		5**L**	5**L**	7,210
22		6,040	503	1			6,[illegible]4
25		4,265**L**	58				4,323**L**
26		7,822	621				8,443
27		8,245	1,033**H**				9,278
28		9,262	516				9,778
29		11,274	613	8	7	7	11,909
TOTAL	41,617	167,199	6,537	21	63	53	215,490

TEN YEAR NOTES OPEN CONTRACTS
REPORTED IN CONTRACTS

Mar	85Mar	85Jun	85Sep	85Dec	86Mar	86Jun	TOTAL
1	16,656**H**	29,385**L**	2,085	455**L**	67**L**	50**L**	48,698
4	15,016	30,896	1,974**L**	455	67	50	48,458
5	14,165	31,608	1,978	455	67	50	48,323
6	13,751	33,886	2,259	455	67	50	50,468
7	13,704	36,265	2,301	455	67	50	52,842**H**
8	12,882	35,469	2,408	455	67	50	51,331
11	12,017	35,514	2,511	455	67	50	50,614
12	11,572	36,197	2,512	455	67	50	50,853
13	10,453	37,646	2,574	455	67	50	51,245
14	9,342	38,758	2,578	455	67	50	51,250
15	8,759	39,344	2,722	455	67	50	51,397
18	8,111	39,978	2,912	455	69	58	51,583
19	6,442	40,410	2,957	455	69	57	50,390
20	5,630	40,765	2,961	456**H**	69	57	49,938
21	5,630	40,793	3,062	456	74	62	50,077
22	5,630	41,206	3,324	455	74	62	50,751
25	5,630	41,263**H**	3,353	455	74	62	50,837
26	4,266	40,688	3,754	455	74	62	49,299
27	4,166**L**	40,634	4,405	455	74	62	49,796
28		40,825	4,620	455	74	62	46,036
29		38,506	4,804**H**	455	81**H**	69**H**	43,915**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN YEAR NOTES FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

June 1985

Apr	Open		High	Low	Close	
1	79-10	79-11	79-20	79-08	79-11	79-12
2	79-05	79-07	79-10	79-02	79-04	79-05
3	79-08	79-09	79-10	79-02	79-03	79-04
4	79-04		79-04	78-23L	78-31	79-00
5	**HOLIDAY**					
8	78-30		79-14	78-27	78-29	78-31
9	78-28		79-18	78-26	79-16	79-14
10	79-24	79-23	80-05	79-21	79-29	79-30
11	80-12		80-31	80-12	80-20	80-21
12	80-27	80-26	80-27	80-15	80-17	80-19
15	80-21	80-20	80-30	80-15	80-26	80-28
16	80-30		81-16	80-29	81-16	81-15
17	81-06	81-08	81-18	80-31	81-04	81-05
18	81-26	81-28	82-08H	81-24	81-26	81-27
19	81-23	81-24	82-04	81-17	81-22	81-24
22	81-29		82-03	81-19	81-31	82-00
23	81-24		81-30	81-07	81-13	81-14
24	81-15		81-19	81-10	81-12	81-14
25	81-01		81-03	80-24	80-28	80-27
26	80-20		81-07	80-20	81-04	81-07
29	80-22		80-28	80-20	80-21	80-23
30	80-26		81-08	80-25	81-02	81-01

September 1985

Apr	Open		High	Low	Close	
1	78-21		78-27	78-16	78-17	78-18
2	78-15		78-15	78-09	78-11	
3	78-15		78-15	78-09	78-10	
4	78-09		78-09	77-30L	78-05	
5	**HOLIDAY**					
8	78-12		78-18	78-03	78-04	
9	78-02		78-22	78-01	78-19	78-21
10	79-01		79-09	78-28	79-01	79-02
11	79-21		80-01	79-19	79-24	
12	79-29		79-29	79-20	79-21	79-22
15	79-22		80-02	79-20	79-30	
16	80-05		80-19	80-01	80-19	80-18
17	80-12		80-20	80-02	80-07	80-08
18	81-00		81-10H	80-26	80-28	80-27
19	80-26		81-05	80-18	80-23	80-24
22	80-27		81-03	80-22	81-00	
23	80-26		80-30	80-09	80-11	80-13
24	80-14		80-17	80-08	80-10	80-11
25	80-02		80-02	79-24	79-26	
26	79-21		80-06	79-21	80-05	80-06
29	79-21		79-26	79-19	79-19	79-21
30	79-26		80-07	79-23	80-00	80-01

December 1985

Apr	Open		High	Low	Close	
1					77-28N	
2					77-20N	
3					77-19N	
4					77-14N	
5	**HOLIDAY**					
8					77-13N	
9					77-30N	
10					78-10N	
11					78-31N	
12					78-29N	
15					79-05N	
16	79-08		79-26	79-08	79-26	79-25
17	79-16		79-16	79-08	79-13	79-14
18	80-05		80-09H	80-01	80-02	
19	80-00		80-05	79-26	79-31	79-30
22	79-30		80-07	79-30	80-06	
23	79-24		79-24	79-13	79-16	79-18
24	79-14		79-16	79-14	79-15	79-16
25	79-02		79-02	78-31	78-31	
26					79-10N	
29					78-25N	
30	78-29		79-10	78-29L	79-06	79-07

March 1986

Apr	Open		High	Low	Close	
1					77-09N	
2	77-03		77-04	77-00L	77-00	
3					76-31N	
4					76-26N	
5	**HOLIDAY**					
8					76-25N	
9					77-10N	
10					77-21N	
11					78-09N	
12					78-07N	
15					78-15N	
16	78-22		79-03	78-22	79-03	79-02
17					78-23N	
18	79-16		79-16H	79-09	79-10	
19	79-07		79-08	79-02	79-07	79-06
22					79-14N	
23					78-26N	
24					78-24N	
25					78-07N	
26					78-18N	
29	78-04		78-04	78-00	78-00	
30					78-16N	

June 1986

Apr	Open		High	Low	Close	
1					76-25N	
2	76-17		76-18	76-14L	76-14	
3					76-13N	
4					76-08N	
5	**HOLIDAY**					
8					76-07N	
9					76-24N	
10					77-03N	
11					77-22N	
12					77-20N	
15					77-28N	
16					78-14N	
17					78-03N	
18	78-26		78-27H	78-20	78-20	
19	78-17		78-19	78-12	78-17	78-16
22					78-24N	
23					78-04N	
24					78-02N	
25					77-18N	
26					77-29N	
29					77-11N	
30	77-16		77-28	77-16	77-27	77-28

TEN YEAR NOTES VOLUME OF SALES
REPORTED IN CONTRACTS

Apr	85Jun	85Sep	85Dec	86Mar	86Jun	TOTAL
1	7,288	842				8,130
2	5,838	169		51	50	6,108
3	5,549	144				5,693
4	5,897	781				6,678
5	**HOLIDAY**					
8	5,367	85L				5,452
9	5,382	265				5,647
10	10,063	730				10,793
11	11,379	344				11,723
12	6,902	197				7,099
15	7,271	799				8,070
16	8,122	950	10	2L		9,084
17	7,310	965	1L			8,276
18	8,659	2,128H	21	26	32	10,866
19	12,955H	1,122	93	116H	58H	14,344H
22	7,335	95	1			7,431
23	8,696	1,005	2			9,703
24	7,895	1,517	67			9,479
25	8,288	425	1			8,714
26	4,379L	669				5,048L
29	7,097	583		50		7,730
30	8,431	1,210	97H		1L	9,739
TOTAL	160,103	15,025	293	245	141	175,807

TEN YEAR NOTES OPEN CONTRACTS
REPORTED IN CONTRACTS

Apr	85Jun	85Sep	85Dec	86Mar	86Jun	TOTAL
1	38,429H	4,979L	455	81L	69L	44,013
2	37,779	5,036	455	81	69	43,420
3	36,877	5,094	455	81	69	42,576
4	37,025	5,435	455	81	69	43,065
5	**HOLIDAY**					
8	37,490	5,391	455	81	69	43,486
9	36,397	5,390	455	81	69	42,392
10	35,465	5,771	455	81	69	41,841
11	34,267	5,827	455	81	69	40,699L
12	34,431	5,981	455	81	69	41,017
15	33,945	6,414	455	81	69	40,964
16	33,276	6,921	453L	82	69	40,801
17	33,344	7,065	453	82	69	41,013
18	33,001L	7,088	453	108	101H	40,751
19	34,077	7,444	453	108	101	42,183
22	34,615	7,436	454	108	101	42,714
23	34,782	8,183	453	108	101	43,627
24	34,865	8,646	520	108	101	44,240
25	35,008	8,787	520	108	101	44,524
26	34,666	8,919	520	108	101	44,314
29	34,954	9,159	520	158H	101	44,892
30	34,567	9,679H	596H	158	100	45,100H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN YEAR NOTES FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

June 1985

May	Open		High	Low	Close	
1	80-29		81-16	80-27**L**	81-09	81-11
2	81-07		81-17	81-05	81-16	81-17
3	81-30		82-09	81-27	81-28	81-30
6	82-00		82-02	81-27	82-01	82-02
7	82-06	82-07	82-17	82-00	82-00	82-02
8	81-28	81-25	81-28	81-13	81-15	81-14
9	81-18	81-20	82-02	81-18	82-02	82-00
10	82-17	82-20	82-28	82-14	82-25	82-26
13	82-28		82-29	82-22	82-25	82-24
14	82-28	82-27	83-23	82-26	83-19	83-21
15	83-24	83-25	84-03	83-13	83-14	83-15
16	83-12		84-03	83-12	83-30	83-31
17	83-26	83-24	83-28	83-18	83-24	83-25
20	85-02	85-05	85-19	84-26	85-07	85-06
21	84-31	84-30	85-04	84-25	85-00	85-01
22	85-02	85-03	85-06	84-24	84-26	84-27
23	84-20	84-19	84-31	84-16	84-29	84-31
24	85-01	85-00	85-08	84-31	85-06	85-07
27	**HOLIDAY**					
28	85-20	85-24	86-05	85-20	85-31	86-00
29	85-25	85-25	85-30	85-19	85-29	
30	86-01	85-31	86-12	85-24	86-11	86-12
31	86-05		86-27**H**	86-02	86-25	86-24

September 1985

May	Open		High	Low	Close	
1	80-01		80-18	80-00**L**	80-11	80-12
2	80-10		80-17	80-08	80-17	
3	81-01		81-08	80-27	80-28	80-29
6	80-28		81-02	80-27	81-01	
7	81-07		81-15	80-31	81-00	81-01
8	80-26		80-28	80-14	80-14	80-15
9	80-18		81-03	80-18	81-03	81-01
10	81-18		81-30	81-16	81-27	
13	81-30		81-30	81-23	81-25	
14	81-29		82-23	81-29	82-20	82-21
15	82-24		83-01	82-13	82-14	
16	82-11		83-03	82-10	82-30	82-29
17	82-25		82-26	82-18	82-26	82-25
20	84-01	84-05	84-18	83-27	84-06	84-05
21	83-31		84-02	83-25	83-30	83-31
22	84-02	84-01	84-05	83-21	83-24	83-25
23	83-17	83-18	83-29	83-15	83-29	83-28
24	83-31		84-05	83-29	84-04	84-05
27	**HOLIDAY**					
28	84-22	84-23	85-02	84-22	84-29	84-31
29	84-24		84-29	84-19	84-28	84-29
30	85-00	84-31	85-11	84-23	85-10	85-09
31	85-04		85-26**H**	85-01	85-23	85-22

December 1985

May	Open		High	Low	Close	
1	79-15		79-20	79-11**L**	79-15	79-16
2	79-15		79-22	79-13	79-21	
3	80-08		80-10	80-00	80-01	
6	79-30		80-05	79-30	80-04	80-05**B**
7	80-11		80-18	80-02	80-04	80-02
8	79-25		79-25	79-16	79-16	79-17
9	79-21		80-04	79-21	80-04	80-03
10	80-23		81-01	80-18	80-29	80-30
13	81-00		81-00	80-26	80-27	
14	81-05		81-25	81-03	81-22	81-21
15	81-26	81-25	82-02	81-15	81-16	81-15
16	81-14		82-03	81-14	81-30	81-31
17	81-25		81-28	81-22	81-26	81-28
20	83-02		83-20	83-02	83-08	83-07
21	82-27		83-03	82-27	83-00	
22	82-27		83-00	82-22	82-24	82-25
23	82-15		82-28	82-15	82-27	82-28
24	82-31		83-04	82-29	83-03	83-04
27	**HOLIDAY**					
28	83-27		83-30	83-24	83-27	
29	83-22		83-28	83-20	83-28	83-27
30	83-27		84-09	83-25	84-08	84-09
31	84-04		84-24**H**	84-04	84-22	

March 1986

May	Open		High	Low	Close	
1	78-23		78-28	78-22	78-25	78-24
2	78-23		78-30	78-21**L**	78-29	
3					79-09**N**	
6	79-10		79-13	79-07	79-11	79-13
7	79-16		79-23	79-09	79-10	79-09
8					78-23**N**	
9					79-10**N**	
10	80-05		80-08	80-01	80-05	80-04
13	80-03		80-06	80-02	80-02	
14	80-10		81-00	80-10	80-30	80-28
15					80-23**N**	
16	80-27		81-08	80-27	81-06	81-04
17					81-02**N**	
20	82-17		82-24	82-13	82-16	82-14
21	82-04		82-08	82-04	82-07	
22	82-06		82-10	81-30	82-00	81-31
23	81-29		82-02	81-20	82-01	82-02
24	82-05		82-10	82-03	82-10	82-08
27	**HOLIDAY**					
28	83-00		83-04	82-31	83-00	83-01
29	82-25		83-00	82-23	83-00	82-31
30	82-31		83-13	82-25	83-12	83-13
31	83-08		83-29**H**	83-08	83-27	

June 1986

May	Open		High	Low	Close	
1					78-03**N**	
2					78-08**N**	
3					78-20**N**	
6					78-21**N**	
7					78-18**N**	
8					78-00**N**	
9					78-19**N**	
10					79-15**N**	
13					79-13**N**	
14					80-08**N**	
15					80-02**N**	
16					80-17**N**	
17					80-13**N**	
20	81-23		82-03	81-23**L**	81-27	81-25
21					81-18**N**	
22					81-09**N**	
23					81-12**N**	
24					81-20**N**	
27	**HOLIDAY**					
28	82-07		82-14	82-07	82-09	82-10
29	82-02		82-09	82-02	82-09	
30	82-07		82-22	82-04	82-21	82-22
31	82-17		83-07**H**	82-17	83-04	

TEN YEAR NOTES VOLUME OF SALES
REPORTED IN CONTRACTS

May	85Jun	85Sep	85Dec	86Mar	86Jun	TOTAL
1	10,231	1,515	382	22		12,150
2	9,665	2,152	544	24		12,385
3	11,105	4,417	32			15,554
6	4,153**L**	1,080	285	70		5,588**L**
7	10,029	365**L**	229	14		10,637
8	13,670	1,342	76			15,088
9	10,853	516	116			11,485
10	9,185	1,312	154	16		10,667
13	4,903	646	147	102		5,798
14	15,103	3,151	237	60		18,551
15	15,222**H**	6,764	57			22,043**H**
16	9,728	3,730	827	107		14,392
17	6,198	2,029	18**L**			8,245
20	12,578	3,441	105	5	1**L**	16,130
21	6,788	1,788	90	154		8,820
22	10,246	2,465	65	110		12,886
23	6,851	1,304	512	1**L**		8,668
24	4,646	1,591	895**H**	244		7,376
27	**HOLIDAY**					
28	9,503	3,235	426	348	17	13,529
29	9,049	6,941	341	545**H**	204**H**	17,080
30	7,247	4,930	619	73	61	12,930
31	6,442	7,197**H**	867	241	127	14,874
TOTAL	203,395	61,911	7,024	2,136	410	274,876

TEN YEAR NOTES OPEN CONTRACTS
REPORTED IN CONTRACTS

May	85Jun	85Sep	85Dec	86Mar	86Jun	TOTAL
1	32,383	10,060**L**	752**L**	158**L**	100	43,453**L**
2	32,029	11,028	1,010	158	100	44,325
3	30,989	12,564	1,010	158	100	44,821
6	30,418	12,856	1,207	208	100	44,789
7	30,486	12,901	1,408	208	100	45,103
8	31,005	13,471	1,409	208	100	46,193
9	29,994	13,463	1,415	208	100	45,180
10	28,848	13,420	1,506	208	100	44,082
13	29,251	13,498	1,644	310	100	44,803
14	28,373	14,014	1,657	370	100	44,514
15	28,858	16,866	1,661	370	100	47,855
16	29,036	16,871	2,261	477	100	48,745
17	31,596	17,047	2,243	477	100	51,463
20	30,502	17,898	2,217	479	99**L**	51,195
21	31,053	18,407	2,222	580	99	52,361
22	32,430**H**	18,609	2,273	641	99	54,052**H**
23	30,861	18,965	2,543	642	99	53,110
24	30,507	19,306	2,876	847	99	53,635
27	**HOLIDAY**					
28	27,680	19,689	3,012	1,122	111	51,614
29	24,902	21,912	3,071	1,272**H**	161	51,318
30	23,727	23,464	3,223	1,223	161	51,798
31	21,205**L**	25,014**H**	3,289**H**	984	253**H**	50,745

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN YEAR NOTES FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

June 198

Jun	Open		High	Low	Close	
3	87-08	87-10	88-18	87-08	88-01	88-02
4	87-26		88-09	87-26	88-01	88-02
5	89-12	89-15	89-18**H**	88-23	89-10	89-09
6	88-19	88-18	89-05	88-18	88-26	
7	88-01		88-07	87-09	87-09	87-10
10	87-12		87-15	87-00**L**	87-15	
11	87-28		88-00	87-21	87-30	87-29
12	88-04		88-10	87-20	87-22	87-21
13	87-17		87-29	87-03	87-11	87-13
14	88-02		88-31	88-02	88-19	88-18
17	89-02		89-04	88-16	88-18	88-17
18	88-25		89-04	88-16	89-02	89-01
19	88-20		88-23	88-15	88-23	88-18
20						
21						
24						
25						
26						
27						
28						

September 1985

Jun	Open		High	Low	Close	
3	86-07	86-08	87-18	86-07	87-01	86-31
4	86-28	86-26	87-08	86-24	86-31	87-00
5	88-15		88-21**H**	87-20	88-07	88-05
6	87-17		88-03	87-13	87-23	87-22
7	86-31	86-30	87-06	86-06	86-06	86-08
10	86-06	86-03	86-15	85-29	86-14	86-15
11	86-27	86-26	87-02	86-20	86-30	86-31
12	87-03	87-02	87-13	86-18	86-20	86-19
13	86-16		86-29	86-01	86-10	86-12
14	86-23	86-25	87-29	86-23	87-15	87-16
17	88-00	88-01	88-05	87-13	87-16	87-15
18	87-22	87-23	88-03	87-13	87-31	88-00
19	87-17		87-21	86-31	87-01	87-03
20	86-29	86-30	87-08	86-09	86-16	86-19
21	86-00		86-02	85-05	85-14	85-15
24	84-30	84-31	85-06	84-24	84-27	84-28
25	84-15	84-18	84-28	84-13**L**	84-20	84-18
26	84-21	84-20	84-29	84-13	84-16	84-13
27	85-04	85-00	85-15	84-28	85-12	85-13
28	85-22	85-27	86-04	85-22	85-26	85-28

December 1985

Jun	Open		High	Low	Close	
3	85-31		86-16	85-31	86-00	85-31
4	85-30		86-06	85-27	86-00	
5	87-13		87-13**H**	86-21	87-07	87-05
6	86-22		86-31	86-20	86-22	
7	85-29		86-00	85-06	85-07	85-08
10	85-01		85-15	85-01	85-14	85-15
11	85-22		86-00	85-21	85-31	85-30
12	86-00		86-03	85-19	85-20	85-19
13	85-07		85-28	85-02	85-10	85-11
14	86-17		86-27	86-10	86-16	86-14
17	86-29		86-29	86-13	86-17	86-15
18	86-13		87-01	86-13	86-31	86-29
19	86-18		86-19	86-00	86-01	
20	86-07		86-07	85-09	85-15	85-16
21	84-29		84-29	84-04	84-14	
24	83-24		84-02	83-22	83-25	
25	83-15		83-23	83-11**L**	83-15	83-16
26	83-18		83-25	83-11	83-13	83-12
27	83-28		84-13	83-28	84-11	
28	84-26		85-00	84-21	84-26	84-27

March 1986

Jun	Open		High	Low	Close	
3	85-08		85-10	85-03	85-04	85-03
4	85-00		85-11	84-31	85-03	
5					86-08**N**	
6	85-23		85-31	85-22	85-24	
7	85-05		85-05	84-08	84-11	84-12
10					84-18**N**	
11	84-25		85-03	84-25	85-02	85-01
12					84-23**N**	
13	84-19		84-19	84-05	84-13	84-14
14	85-21		85-22	85-15	85-15	85-17
17	85-21		85-23	85-15	85-17	85-15
18	85-19		86-02**H**	85-15	85-31	85-29
19	85-16		85-18	84-31	85-00	85-01
20	84-28		84-28	84-11	84-16	84-17
21	83-08		83-15	83-06	83-14	83-13
24	82-28		83-00	82-25	82-25	
25					82-16**N**	
26	82-15		82-23	82-11**L**	82-12	82-11
27					83-11**N**	
28	83-22		83-31	83-22	83-25	83-27

June 1986

Jun	Open		High	Low	Close	
3	84-17		84-18	84-12	84-13	84-12
4	84-09		84-17	84-08	84-12	
5					85-17**N**	
6	84-31		85-07**H**	84-29	84-31	
7	84-13		84-13	83-15	83-18	83-19
10	83-10		83-26	83-09	83-26	83-25
11					84-09**N**	
12					83-30**N**	
13					83-21**N**	
14	84-21		84-23	84-20	84-22	84-23
17	84-30		84-30	84-22	84-24	84-23
18	84-25		85-07	84-21	85-04	85-02
19	84-21		84-21	84-05	84-05	
20	83-26		83-26	83-16	83-20	83-21
21	82-17		82-18	82-17	82-17	82-18
24	82-02		82-05	81-29**L**	81-29	
25					81-19**N**	
26					81-15**N**	
27					82-14**N**	
28					82-30**N**	

December 1986

Jun	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17						
18						
19						
20						
21	80-25		80-28**H**	80-25**L**	80-28	
24					80-11**N**	
25					80-01**N**	
26					79-29**N**	
27					80-28**N**	
28					81-12**N**	

TEN YEAR NOTES VOLUME OF SALES
REPORTED IN CONTRACTS

Jun	85Jun	85Sep	85Dec	86Mar	86Jun	86Dec	TOTAL
3	6,938**H**	7,302	520	192	115**H**		15,067
4	6,008	7,345	169	5	5		13,532
5	5,089	13,493	489				19,071
6	6,896	12,987	27	55	56		20,021
7	6,907	22,799**H**	106	36	48		29,896**H**
10	3,077	8,834	95		9		12,015
11	3,914	8,246	38	10			12,208
12	1,552	10,814	50				12,416
13	1,605	10,945	40	5			12,595
14	2,277	13,407	379	52	1**L**		16,116
17	1,367	6,824	249	65	1		8,506
18	1,520	7,727	543	372**H**	62		10,224
19	2,118	8,830	6**L**	21	11		10,986
20	245**L**	9,819	400	93	2		10,529
21	245	10,101	508	72	1	1**H**	10,928
24		6,258**L**	963	2**L**	2		7,225**L**
25		8,599	461				9,060
26		12,900	1,480**H**	3			14,383
27		11,909	80				11,989
28		9,045	1,110	14			10,169
TOTAL	49,758	208,184	7,713	967	313	1	266,936

TEN YEAR NOTES OPEN CONTRACTS
REPORTED IN CONTRACTS

Jun	85Jun	85Sep	85Dec	86Mar	86Jun	86Dec	TOTAL
3	19,736**H**	25,035**L**	3,307**L**	887	342**L**		49,307
4	18,237	26,339	3,418	882	342		49,218
5	17,307	27,619	3,761	882	342		49,911
6	14,581	29,446	3,736	842**L**	342		48,947
7	12,424	35,351	3,704	872	380		52,731
10	11,863	37,161	3,715	872	371		53,982
11	11,514	37,435	3,710	872	371		53,902
12	11,356	38,418	3,677	872	371		54,694
13	10,978	38,309	3,647	872	371		54,177
14	10,506	39,239	3,721	922	371		54,759
17	9,592	40,337	3,665	981	371		54,946
18	9,228	40,199	3,715	1,012	418		54,572
19	7,957	40,828	3,714	1,028	419		53,946
20	7,958	40,936	3,887	1,084	420**H**		54,285
21	7,710	40,505	4,097	1,084	419	1**H**	53,816
24	7,710	40,969	4,659	1,084	417	1	54,840
25	7,710	41,695	4,973	1,084	417	1	55,880
26	7,700**L**	43,209**H**	5,153	1,085	417	1	57,565**H**
27		41,779	5,091	1,085	417	1	48,373**L**
28		42,436	5,469**H**	1,086**H**	417	1	49,409

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN YEAR NOTES FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

September 1985

Jul	Open		High	Low	Close	
1	86-12	86-11	86-17	86-02	86-10	86-09
2	86-05	-	86-14	85-31	86-02	86-03
3	86-10		86-16	85-29	86-01	86-00
4	**HOLIDAY**					
5	87-12	87-10	87-26**H**	87-04	87-19	87-20
8	87-11	87-13	87-17	86-31	87-02	87-01
9	86-18	86-20	87-14	86-18	87-03	87-04
10	87-06		87-11	86-28	86-28	86-30
11	86-22	86-23	86-23	86-02	86-05	86-04
12	86-04		86-13	85-18	86-05	86-06
15	85-27	85-26	86-14	85-25	86-07	86-06
16	86-04		86-19	86-04	86-18	86-19
17	87-04		87-06	86-16	86-27	86-28
18	86-27		86-29	85-19	85-21	85-19
19	85-26	85-27	85-29	85-12	85-20	
22	85-05	85-04	85-10	84-27	85-00	84-31
23	84-26		85-04	84-23	84-31	84-30
24	85-06	85-05	85-10	84-23	84-24	84-23
25	84-20		84-25	84-13	84-21	84-20
26	84-05	84-04	84-20	84-04	84-11	84-13
29	83-30		84-03	83-21**L**	84-00	83-31
30	83-29		84-11	83-23	84-03	84-02
31	84-06		84-21	84-01	84-19	84-20

December 1985

Jul	Open		High	Low	Close	
1	85-11		85-15	85-02	85-08	85-09
2	85-00		85-12	84-30	85-01	85-02
3	85-06		85-12	84-29	85-00	
4	**HOLIDAY**					
5	86-05		86-26**H**	86-05	86-18	86-19
8	86-11		86-13	85-30	86-00	
9	85-24	85-25	86-13	85-22	86-03	86-04
10	86-06		86-06	85-27	85-27	85-28
11	85-17		85-18	85-02	85-03	85-05
12	85-11		85-11	84-17	85-04	85-05
15	84-27		85-12	84-26	85-06	85-05
16	85-07		85-18	85-07	85-17	85-18
17	86-03		86-03	85-15	85-27	85-26
18	85-27		85-27	84-19	84-21	84-19
19	84-26		84-26	84-13	84-18	84-19
22	84-04		84-08	83-26	83-31	83-30
23	83-24		84-02	83-23	83-30	83-29
24	84-07		84-09	83-22	83-23	83-22
25	83-20		83-21	83-12	83-18	
26	83-02		83-18	83-02	83-10	83-11
29	82-31		83-01	82-20**L**	82-30	82-29
30	83-04		83-08	82-21	82-31	83-00
31	83-08		83-19	83-00	83-18	83-17

March 1986

Jul	Open		High	Low	Close	
1	84-11		84-14	84-03	84-08	
2	84-05		84-10	84-00	84-01	84-02
3	84-10		84-10	83-30	84-01	
4	**HOLIDAY**					
5	85-09		85-25**H**	85-09	85-19	85-20
8	85-10		85-11	85-00	85-01	85-02
9	84-29		85-13	84-29	85-04	85-05
10	85-04		85-07	84-27	84-28	84-29
11	84-11		84-11	84-03	84-03	84-05
12	84-00	83-30	84-06	83-22	84-05	84-06
15					84-05**N**	
16	84-18		84-19	84-09	84-18	84-19
17	85-03		85-03	84-18	84-28	84-29
18	84-03		84-04	83-21	83-21	
19	83-21		83-23	83-15	83-20	83-21
22	83-00		83-04	82-30	83-00	
23	83-02		83-02	82-26	82-31	
24	82-31		83-00	82-23	82-24	82-23
25	82-22		82-22	82-19	82-20	82-19
26	82-12		82-16	82-11	82-11	82-12
29	82-00		82-00	81-24**L**	81-31	81-30
30	81-31		82-11	81-27	82-05	82-06
31	82-10		82-24	82-10	82-24	82-22

June 1986

Jul	Open		High	Low	Close	
1					83-11**N**	
2	83-07		83-13	83-04	83-06	
3	83-13		83-13	83-01	83-05	
4	**HOLIDAY**					
5	84-13		84-29**H**	84-13	84-24	
8	84-14		84-14	84-04	84-05	84-06
9					84-09**N**	
10	84-07		84-09	83-31	84-00	84-01
11					83-09**N**	
12					83-10**N**	
15	83-09		83-17	83-09	83-10	
16	83-11		83-24	83-11	83-22	83-24
17	83-24		84-02	83-24	84-01	84-02
18					82-26**N**	
19	82-19		82-29	82-19	82-25	82-26
22					82-05**N**	
23	82-06		82-09	81-30	82-04	
24					81-28**N**	
25					81-24**N**	
26					81-16**N**	
29					81-04**N**	
30	81-12		81-16	81-00**L**	81-10	81-11
31	81-17		81-28	81-17	81-27	81-28

September 1986

Jul	Open		High	Low	Close	
1	82-29		82-29	82-20	82-22	82-20
2	82-13		82-13	82-11	82-13	
3					82-12**N**	
4	**HOLIDAY**					
5	83-17		84-04**H**	83-17	83-31	
8	83-21		83-21	83-09	83-10	83-11
9					83-14**N**	
10					83-05**N**	
11					82-14**N**	
12					82-16**N**	
15	82-15		82-23	82-15	82-16	
16	82-17		82-30	82-17	82-28	82-30
17	82-30		83-08	82-30	83-07	83-08
18					82-00**N**	
19					82-00**N**	
22	81-15		81-19	81-13	81-13	81-14
23	81-13		81-17	81-08	81-13	
24					81-05**N**	
25					81-01**N**	
26					80-25**N**	
29					80-13**N**	
30	80-21		80-25	80-07**L**	80-19	80-20
31	80-26		81-05	80-26	81-04	81-05

December 1986

Jul	Open		High	Low	Close	
1	81-28		81-30	81-22	81-27	81-28
2	81-11		81-28	81-11	81-22	
3	81-27		81-27	81-18	81-21	
4	**HOLIDAY**					
5	82-25		83-11**H**	82-23	83-08	
8	82-28		82-28	82-16	82-16	82-18
9					82-21**N**	
10					82-12**N**	
11	82-00		82-00	81-20	81-20	
12	81-13		81-24	81-10	81-23	81-24
15					81-23**N**	
16					82-04**N**	
17					82-15**N**	
18					81-07**N**	
19	81-04		81-10	81-04**L**	81-07	81-08
22					80-22**N**	
23					80-23**N**	
24					80-15**N**	
25					80-11**N**	
26					80-03**N**	
29					79-23**N**	
30					79-29**N**	
31					80-14**N**	

TEN YEAR NOTES VOLUME OF SALES

REPORTED IN CONTRACTS

Jul	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	TOTAL
1	6,313	1,055	9		6	1**L**	7,384
2	9,587	474	62	33	3	12**H**	10,171
3	6,639	160	1**L**	2		5	6,807
4	**HOLIDAY**						
5	8,188	75	56	50	5	10	8,384
8	7,029	106	154	205**H**	62	12	7,568
9	9,146	459	10				9,615
10	6,442	3**L**	3	1**L**			6,449**L**
11	9,950	406	65			3	10,424
12	12,766	1,132	8			10	13,916
15	6,151**L**	331		10	10		6,502
16	6,502	167	2	3	3		6,677
17	14,981**H**	436	183	2	2**L**		15,604**H**
18	13,776	1,197	137				15,110
19	9,261	547	19	5		12	9,844
22	7,304	801	8		3		8,116
23	7,575	1,687	281	59	55		9,657
24	9,222	1,585	7				10,814
25	10,590	1,956**H**	5				12,551
26	7,219	400	7				7,626
29	9,916	1,474	454**H**				11,844
30	10,099	1,659	435	22	22		12,237
31	9,998	1,472	433	118	118**H**		12,139
TOTAL	198,654	17,582	2,339	510	289	65	219,439

TEN YEAR NOTES OPEN CONTRACTS

REPORTED IN CONTRACTS

Jul	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	TOTAL
1	43,022**L**	5,796	1,087	417	5	1**L**	50,328**L**
2	45,093	5,748	1,027	417	4	11	52,300
3	45,217	5,732	1,027	417	4	10	52,407
4	**HOLIDAY**						
5	45,696	5,716**L**	977**L**	467	1**L**	8	52,865
8	46,141	5,739	1,029	515	43	11	53,478
9	46,337	5,746	1,033	515	43	11	53,685
10	45,414	5,746	1,034	515	43	11	52,763
11	46,737	6,021	1,035	515	43	11	54,362
12	45,462	6,116	1,038	515	43	18	53,192
15	45,414	6,277	1,038	515	43	18	53,305
16	44,641	6,289	1,038	512	44	18	52,542
17	43,317	6,620	1,199	510	44	18	51,708
18	46,880	6,857	1,236	510	44	18	55,545
19	47,204	7,218	1,239	505	44	30**H**	56,240
22	47,451	7,508	1,234	505	44	30	56,772
23	47,254	7,469	1,392	518**H**	70	30	56,733
24	48,217	8,152	1,398	518	70	30	58,385
25	49,082	9,044	1,401	518	70	30	60,145
26	50,120	9,162	1,406	518	70	30	61,306
29	50,249**H**	9,716	1,594	518	70	30	62,177
30	49,813	10,115	2,020**H**	499	55	30	62,532**H**
31	49,475	10,317**H**	1,779	415**L**	104**H**	30	62,120

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN YEAR NOTES FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

September 1985

Aug	Open		High	Low	Close	
1	85-00	85-01	85-05	84-26	85-03	
2	84-26	84-27	84-27	84-05	84-07	84-05
5	84-03	84-04	84-15	84-02**L**	84-14	84-15
6	84-22		84-25	84-10	84-12	84-11
7	84-15	84-13	85-00	84-05	84-29	84-28
8	85-02	85-01	85-23	84-30	85-18	85-19
9	85-04	85-07	86-02	85-04	85-24	85-25
12	86-04		86-04	85-17	85-26	85-27
13	85-18	85-17	85-18	85-06	85-10	85-09
14	85-06		85-25	85-03	85-24	85-25
15	85-30	85-29	86-08	85-22	85-26	85-27
16	85-18		86-14	85-12	86-12	86-14
19	86-08	86-09	86-25	86-08	86-21	86-20
20	86-17	86-19	86-29	86-07	86-26	86-24
21	86-30	86-29	87-07	86-25	87-06	87-04
22	87-13		87-24**H**	87-07	87-07	87-09
23	87-06	87-07	87-12	87-02	87-04	87-03
26	87-00	87-02	87-02	86-23	86-30	86-31
27	87-01		87-15	86-31	87-14	87-13
28	87-17		87-20	87-06	87-07	87-08
29	87-17		87-17	87-07	87-13	87-12
30	87-03		87-03	86-15	86-18	86-20

December 1985

Aug	Open		High	Low	Close	
1	83-30	83-31	84-03	83-25	84-01	84-03
2	83-22		83-22	83-05	83-07	83-05
5	83-05		83-16	83-02**L**	83-15	83-16
6	83-18		83-26	83-10	83-11	83-10
7	83-09		83-30	83-06	83-28	83-27
8	83-31		84-22	83-30	84-17	
9	84-04		85-00	84-04	84-23	
12	85-04		85-04	84-17	84-25	
13	84-19		84-19	84-06	84-08	84-07
14	84-07		84-25	84-07	84-25	84-23
15	84-31		85-07	84-22	84-25	84-26**B**
16	84-20		85-14	84-13	85-12	85-14
19	85-12		85-23	85-12	85-20	85-19
20	85-15	85-17	85-27	85-06	85-25	
21	85-30		86-06	85-25	86-05	86-06
22	86-13	86-12	86-23**H**	86-06	86-08	86-09
23	86-07	86-08	86-12	86-02	86-03	86-02
26	86-02		86-02	85-23	85-30	85-31
27	86-01		86-15	85-31	86-14	86-15
28	86-16		86-19	86-06	86-06	86-08
29	86-17		86-17	86-08	86-15	86-14
30	86-08	86-10	86-10	85-16	85-19	85-21

March 1986

Aug	Open		High	Low	Close	
1	83-05		83-06	82-29	83-05	83-06
2	82-19		82-20	82-10	82-12	82-10
5	82-12		82-19	82-07**L**	82-19	
6	82-25		82-26	82-14	82-15	82-14
7	82-12		83-02	82-12	83-00	83-01
8	83-10		83-24	83-10	83-22	83-23
9	83-15		84-05	83-15	83-28	
12	83-27		83-31	83-27	83-30	
13	83-16		83-16	83-10	83-12	83-10
14	83-11		83-29	83-11	83-28	83-29
15					83-30**N**	
16	83-18		84-15	83-18	84-13	84-15
19	84-16		84-25	84-16	84-23	84-22
20	84-13		84-30	84-13	84-28	84-29
21	84-31		85-08	84-29	85-06	85-08
22	85-24		85-25**H**	85-10	85-10	85-11
23	85-05		85-08	85-05	85-06	85-05
26	85-02		85-02	84-27	85-00	85-01
27	85-13		85-18	85-13	85-17	
28					85-10**N**	
29	85-13		85-19	85-13	85-16	85-17
30	85-06		85-06	84-19	84-22	84-23

June 1986

Aug	Open		High	Low	Close	
1	82-10		82-11	82-03	82-10	82-11
2	81-30		81-30	81-17	81-20	81-17
5	81-14		81-25	81-14**L**	81-25	
6	81-31		81-31	81-20	81-21	81-20
7	81-22		82-08	81-17	82-07	82-06
8	82-26		82-30	82-26	82-29	82-30
9					83-03**N**	
12					83-05**N**	
13					82-19**N**	
14					83-04**N**	
15	83-11		83-11	83-02	83-05	
16					83-20**N**	
19	83-29		83-31	83-27	83-28	83-27
20	83-25		84-03	83-25	84-03	84-02
21	84-07		84-15	84-03	84-13	84-15
22					84-15**N**	
23					84-10**N**	
26					84-05**N**	
27	84-19		84-23	84-19	84-22	84-23
28					84-15**N**	
29	84-21		84-24**H**	84-21	84-22	84-21
30					83-27**N**	

September 1986

Aug	Open		High	Low	Close	
1	81-19		81-20	81-11	81-19	81-20
2	81-07		81-07	80-26	80-28	80-26
5	80-30		81-02	80-21**L**	81-02	
6	81-08		81-08	80-29	80-30	80-29
7	80-26		81-17	80-26	81-16	81-15
8	82-03		82-07	82-03	82-06	82-07
9					82-12**N**	
12					82-14**N**	
13					81-28**N**	
14					82-13**N**	
15	82-20		82-20	82-11	82-14	
16					82-29**N**	
19	83-05		83-07	83-03	83-04	83-03
20	83-00		83-10	83-00	83-09	83-10
21	83-15		83-21	83-10	83-20	83-21
22					83-22**N**	
23					83-17**N**	
26					83-12**N**	
27	83-27		84-00	83-27	83-30	83-31
28					83-23**N**	
29	83-29		84-01**H**	83-29	83-31	83-30
30					83-04**N**	

December 1986

Aug	Open		High	Low	Close	
1					80-30**N**	
2	80-12		80-12	80-09	80-09	
5	80-09		80-12	80-02**L**	80-12	
6	80-19		80-19	80-08	80-09	80-08
7					80-26**N**	
8	81-14		81-18**H**	81-14	81-17	81-18
9					81-23**N**	
12					81-25**N**	
13					81-07**N**	
14					81-24**N**	
15					81-25**N**	
16					82-08**N**	
19					82-15**N**	
20					82-19**N**	
21					82-30**N**	
22					83-00**N**	
23					82-27**N**	
26					82-22**N**	
27					83-08**N**	
28					83-01**N**	
29					83-10**N**	
30					82-16**N**	

TEN YEAR NOTES VOLUME OF SALES
REPORTED IN CONTRACTS

Aug	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	TOTAL
1	9,579	911	176	300	300		11,266
2	7,211	2,192	376	138	138	2	10,057
5	5,743	3,043	466	128	195	71**H**	9,646
6	7,935	3,595	138	2	4	2	11,676
7	13,110	2,895	600	108	102		16,815
8	16,099**H**	3,711	227	1**L**	2	1**L**	20,041
9	10,815	2,768	512				14,095
12	5,762	804**L**	1**L**				6,567**L**
13	8,130	4,576	155				12,861
14	9,393	6,799	101				16,293
15	13,944	8,352**H**		20	20		22,336**H**
16	8,912	1,955	343				11,210
19	9,007	2,382	66	170	371		11,996
20	7,016	1,766	10	50	50		8,892
21	8,801	5,038	54				13,893
22	7,157	2,249	56				9,462
23	4,278	2,328	118				6,724
26	4,386	4,708	24				9,118
27	11,507	6,727	1	2	1**L**		18,238
28	9,125	5,881					15,006
29	4,487	6,664	1,689**H**	2,601**H**	1,202**H**		16,643
30	2,697**L**	7,241	166				10,104
TOTAL	185,094	86,585	5,279	3,520	2,385	76	282,939

TEN YEAR NOTES OPEN CONTRACTS
REPORTED IN CONTRACTS

Aug	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	TOTAL
1	47,796	10,618**L**	1,817**L**	290	301**L**	30**L**	60,852
2	48,078	11,642	2,016	272	322	30	62,360
5	48,558**H**	12,081	2,123	260	401	35**H**	63,458
6	46,773	13,542	2,149	262	401	33	63,160
7	47,778	14,745	2,503	326	459	33	65,844
8	45,113	14,549	2,637	327	461	33	63,120
9	43,780	15,294	2,835	327	461	33	62,730
12	43,553	15,393	2,834	327	461	33	62,601
13	41,791	16,818	2,856	327	461	33	62,286
14	41,202	18,045	2,833	327	461	33	62,901
15	43,407	20,884	2,833	307	471	33	67,935**H**
16	40,366	21,387	3,058	307	471	33	65,522
19	37,328	22,426	3,108	227	802	33	63,924
20	35,342	23,198	3,108	228	850	33	62,759
21	33,487	25,337	3,109	228	850	33	63,044
22	32,598	26,036	3,111	228	850	33	62,856
23	30,759	27,347	3,215	228	850	33	62,432
26	29,753	28,459	3,213	228	850	33	62,536
27	23,821	31,527	3,213	226**L**	849	33	59,669
28	15,306	33,169	3,213	226	849	33	52,796**L**
29	13,991	34,294	4,183**H**	2,044**H**	1,501**H**	33	56,046
30	13,590**L**	36,411**H**	4,107	2,044	1,501	33	57,686

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN YEAR NOTES FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

September 1985

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	86-14		86-28	86-13	86-28	86-26
4	87-06		87-16**H**	87-02	87-07	87-06
5	87-01		87-03	86-20	86-22	
6	86-00		86-00	85-10	85-16	85-15
9	85-14		85-27	85-14	85-15	85-16
10	85-26		85-28	85-14	85-19	85-20
11	85-17		85-23	85-07**L**	85-15	85-16
12	85-19		85-21	85-12	85-15	85-14
13	85-21		86-12	85-15	86-01	
16	86-07		86-11	86-04	86-08	
17	86-14		86-16	85-29	85-30	85-29
18	86-00		86-01	85-25	85-29	85-28
19	85-23	85-24	86-02	85-23	85-30	85-29
20						
23						
24						
25						
26						
27						
30						

December 1985

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	85-17	85-15	85-29	85-12	85-27	
4	86-07	86-08	86-15**H**	86-03	86-08	86-07
5	86-03	86-02	86-04	85-20	85-24	85-23
6	85-00	84-29	85-01	84-08	84-16	84-15
9	84-15	84-12	84-27	84-12	84-15	
10	84-21		84-27	84-11	84-18	84-19
11	84-17		84-22	84-05**L**	84-17	84-15
12	84-14	84-15	84-21	84-11	84-12	84-13
13	84-22	84-23	85-12	84-15	85-00	
16	85-05	85-04	85-11	85-02	85-06	85-07
17	85-14		85-16	84-27	84-29	84-28
18	85-00		85-02	84-20	84-26	84-25
19	84-18		84-31	84-18	84-28	84-29
20	85-09	85-10	85-14	85-04	85-09	85-08
23	85-27	85-25	85-27	85-01	85-02	85-03
24	85-00		85-18	84-30	85-15	85-14
25	85-13	85-15	85-30	85-08	85-22	85-23
26	86-04	86-05	86-06	85-22	86-02	86-01
27	85-12	85-10	85-28	85-10	85-19	85-18
30	85-10	85-09	85-24	85-09	85-22	85-23

March 1986

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	84-19		84-29	84-16	84-29	
4	85-15	85-14	85-16**H**	85-08	85-10	85-09
5	85-05		85-05	84-23	84-24	
6	84-02		84-02	83-09	83-17	
9	83-21		83-22	83-16	83-16	
10	83-26		83-26	83-15	83-19	83-20
11	83-18		83-18	83-08**L**	83-17	83-16
12	83-18		83-21	83-14	83-14	
13	83-20		84-13	83-17	84-01	
16					84-08**N**	
17	84-11		84-11	83-28	83-29	83-28
18	84-00	84-01	84-01	83-23	83-25	
19	83-22		83-30	83-21	83-29	
20	84-11		84-14	84-05	84-09	84-10
23	84-26		84-26	84-03	84-03	
24	84-02		84-18	84-02	84-15	
25	84-12		84-30	84-12	84-23	84-24
26	85-04		85-04	84-22	85-02	
27	84-15		84-28	84-14	84-20	
30	84-15		84-25	84-12	84-24	84-23

June 1986

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3					84-02**N**	
4					84-15**N**	
5	84-10		84-10**H**	83-28	83-28	83-29
6					82-21**N**	
9					82-20**N**	
10	82-28		82-28	82-19	82-24	
11					82-21**N**	
12	82-24		82-25	82-18**L**	82-18	
13	82-23		83-17	82-21	83-05	
16					83-12**N**	
17					83-01**N**	
18					82-29**N**	
19	82-26		83-02	82-25	83-01	
20	83-17		83-17	83-10	83-13	83-14
23					83-07**N**	
24					83-18**N**	
25					83-27**N**	
26	83-30		84-05	83-27	84-05	
27					83-23**N**	
30					83-26**N**	

September 1986

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3					83-11**N**	
4					83-24**N**	
5	83-18		83-18**H**	83-05	83-06	
6					81-29**N**	
9	82-03		82-06	81-26**L**	81-27	
10	82-03		82-03	81-26	81-31	
11					81-28**N**	
12					81-25**N**	
13	81-30		82-23	81-28	82-12	
16					82-19**N**	
17					82-08**N**	
18					82-04**N**	
19	82-01		82-08	82-00	82-07	
20	82-23		82-23	82-16	82-19	82-20
23					82-13**N**	
24					82-23**N**	
25					83-00**N**	
26	83-03		83-10	83-00	83-10	
27					82-28**N**	
30					82-31**N**	

December 1986

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3					82-23**N**	
4					83-04**N**	
5	82-19		82-19**H**	82-17	82-17	82-18
6	81-15		81-17	81-03**L**	81-08	81-09
9	81-09		81-09	81-04	81-05	
10	81-08		81-09	81-04	81-09	
11					81-06**N**	
12					81-03**N**	
13					81-22**N**	
16					81-29**N**	
17					81-18**N**	
18					81-14**N**	
19					81-16**N**	
20	81-27		81-29	81-25	81-28	81-29
23					81-22**N**	
24					81-31**N**	
25					82-08**N**	
26					82-18**N**	
27					82-04**N**	
30					82-07**N**	

TEN YEAR NOTES VOLUME OF SALES

REPORTED IN CONTRACTS

Sep	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	TOTAL
2	**HOLIDAY**						
3	2,040	4,644	57				6,741
4	2,519	9,816	198				12,533
5	5,113**H**	9,129	225	501**H**	902**H**	401**H**	16,271
6	3,558	17,202**H**	499			5	21,264**H**
9	1,978	9,368	8**L**		86	1**L**	11,441
10	1,819	8,494	151	2**L**	1**L**	5	10,472
11	1,702	9,264	46				11,012
12	1,001	7,062	137	18			8,218
13	768	11,733	56	10	10		12,577
16	713**L**	3,130					3,843
17	1,630	9,978	154				11,762
18	1,357	7,442	133				8,932
19	2,137	9,545	1,003	435	145		13,265
20		7,728	460	62	96	3	8,349
23		11,049	1,573				12,622
24		12,624	588				13,212
25		6,918	709	10			7,637
26		10,957	502	100	100		11,659
27		2,348**L**	290				2,638**L**
30		6,704	1,594**H**				8,298
TOTAL	26,335	175,135	8,383	1,138	1,340	415	212,746

TEN YEAR NOTES OPEN CONTRACTS

REPORTED IN CONTRACTS

Sep	85Sep	85Dec	86Mar	86Jun	86Sep	86Dec	TOTAL
2	**HOLIDAY**						
3	12,503**H**	36,860**L**	4,114	2,044**L**	1,501**L**	33**L**	57,055
4	11,603	39,071	4,156	2,044	1,501	33	58,408
5	9,178	41,692	4,103**L**	2,545**H**	2,366**H**	430	60,314
6	8,331	43,386	4,297	2,545	2,366	430	61,355**H**
9	7,806	42,361	4,289	2,545	2,300	430	59,731
10	7,176	42,672	4,334	2,545	2,301	435**H**	59,463
11	6,825	43,319	4,334	2,545	2,301	435	59,759
12	6,611	43,336	4,339	2,545	2,301	435	59,567
13	6,393	44,621	4,341	2,545	2,301	435	60,636
16	6,077	44,167	4,341	2,545	2,301	435	59,866
17	5,430	44,308	4,385	2,545	2,301	435	59,404
18	5,030	45,254	4,407	2,545	2,301	435	59,972
19	3,825	46,710**H**	4,655	2,545	2,251	435	60,421
20	3,825	46,212	4,752	2,545	2,178	435	59,947
23	3,825	46,384	5,296	2,545	2,178	435	60,662
24	3,825	46,148	5,473	2,545	2,178	435	60,604
25	3,825	45,746	5,646	2,545	2,178	435	60,375
26	3,765**L**	45,303	5,986	2,545	2,115	435	60,149
27		45,819	5,957	2,545	2,115	435	56,871**L**
30		46,088	6,001**H**	2,545	2,115	435	57,184

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN YEAR NOTES FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

December 1985

Oct	Open		High	Low	Close	
1	85-20	85-19	85-29	85-16	85-27	
2	86-00		86-09	85-15	85-18	85-15
3	85-28	85-25	85-28	85-18	85-22	85-21
4	85-31	86-00	86-03	85-11	85-14	85-13
7	85-09		85-11	84-27**L**	85-02	85-01
8	85-01	84-30	85-09	84-28	85-06	85-05
9	85-11		85-14	85-01	85-03	85-02
10	85-03	85-02	85-11	85-00	85-09	85-10
11	85-17	85-19	85-19	85-10	85-12	85-13
14	85-11		85-23	85-11	85-21	85-23
15	85-24		85-26	85-18	85-25	85-26
16	85-26		86-06	85-24	86-06	86-05
17	86-04		86-13	86-00	86-12	86-13
18	86-15		36-26	86-13	86-17	86-18
21	86-18	86-20	86-21	86-15	86-17	86-18
22	86-16	86-15	87-07	86-15	86-29	86-28
23	87-04	87-03	87-04	86-18	86-28	
24	86-21		86-31	86-19	86-24	86-27
25	86-19		86-19	86-13	86-18	86-17
28	86-13	86-14	86-16	86-04	86-06	86-05
29	86-12	86-13	87-11	86-11	87-11	87-10
30	87-28	87-30	88-11**H**	87-24	87-25	87-24
31	87-20		87-30	87-17	87-28	87-26

March 1986

Oct	Open		High	Low	Close	
1	84-21		84-28	84-20	84-28	84-27
2	84-30		85-10	84-17	84-18	84-17
3	84-24		34-26	84-19	84-23	84-22
4	84-30		84-30	84-13	84-14	
7	84-10		84-12	83-29**L**	84-02	
8	84-04		84-08	83-30	84-06	84-05
9	84-08		84-13	84-02	84-03	84-02
10	84-00		84-09	84-00	84-07	84-08
11	84-16		84-16	84-09	84-11	
14	84-12		84-22	84-12	84-20	84-22
15	84-22		84-25	84-18	84-24	84-25
16	84-26		85-04	84-26	85-03	85-04
17	85-03		85-12	85-01	85-12	
18	85-15		85-25	85-15	85-17	
21	85-15		85-18	85-15	85-16	85-17
22	85-21		86-04	85-21	85-27	85-26
23	86-02		86-02	85-17	85-26	
24	85-20		85-28	85-18	85-23	85-25
25	85-15		85-18	85-13	85-18	85-17
28	85-13		85-15	85-05	85-06	85-05
29	85-11		86-11	85-11	86-11	86-10
30	86-29		87-11**H**	86-23	86-23	
31	86-18		86-28	86-18	86-27	86-25

June 1986

Oct	Open		High	Low	Close	
1	83-27		83-31	83-27	83-31	83-30
2	84-06		84-13	83-19	83-19	83-20
3	83-26		83-28	83-22	83-24	
4	84-00		84-00	83-15	83-16	
7	83-05		83-07	82-31**L**	83-05	
8	83-09		83-10	83-02	83-08	83-07
9	83-12		83-14	83-04	83-04	
10	83-02		83-11	82-02	83-09	83-10
11					83-13**N**	
14					83-23**N**	
15					83-27**N**	
16	84-02		84-07	83-29	84-06	
17	84-09		84-14	84-06	84-14	
18					84-19**N**	
21					84-18**N**	
22	84-31		84-31	84-26	84-28	84-27
23	84-25		84-28	84-25	84-26	
24	84-22		84-28	84-19	84-24	84-25
25	84-16		84-18	84-16	84-18	84-17
28	84-13		84-16	84-07	84-07	
29	84-18		85-12	84-18	85-12	
30	85-28		86-10**H**	85-25	85-25	
31	85-22		85-28	85-20	85-28	85-27

September 1986

Oct	Open		High	Low	Close	
1					83-04**N**	
2					82-24**N**	
3	82-30		83-00**H**	82-26	82-28	
4	82-21		82-24	82-20	82-20	
7	82-06		82-13	82-04**L**	82-11	
8	82-15		82-15	82-07	82-13	82-12
9					82-09**N**	
10					82-14**N**	
11					82-18**N**	
14					82-28**N**	
15					83-00**N**	
16					83-11**N**	
17					83-19**N**	
18					83-24**N**	
21					83-23**N**	
22					84-00**N**	
23					83-30**N**	
24					83-29**N**	
25					83-22**N**	
28					83-12**N**	
29					84-16**N**	
30					84-30**N**	
31					85-01**N**	

December 1986

Oct	Open		High	Low	Close	
1	82-07		82-12	82-05	82-11	82-10
2					81-30**N**	
3	82-04		82-06	82-00	82-02	
4	82-00		82-00	81-25	81-26	
7	81-14		81-21	81-09**L**	81-19	
8	81-23		81-23	81-15	81-20	81-19
9					81-16**N**	
10					81-21**N**	
11					81-25**N**	
14					82-03**N**	
15	82-03		82-08	82-03	82-07	82-08
16					82-18**N**	
17					82-26**N**	
18					82-31**N**	
21					82-30**N**	
22					83-07**N**	
23	83-03		83-07	83-03	83-05	
24					83-04**N**	
25					82-29**N**	
28					82-20**N**	
29	82-28		83-23	82-28	83-23	
30	84-09		84-19**H**	84-06	84-06	
31					84-09**N**	

TEN YEAR NOTES VOLUME OF SALES
REPORTED IN CONTRACTS

Oct	85Dec	86Mar	86Jun	86Sep	86Dec	TOTAL
1	7,030	330	1**L**		100	7,461
2	12,661	735	155			13,551
3	9,596	494	56	29**L**	100	10,275
4	8,462	1,255	203	302**H**	200**H**	10,422
7	7,915	767	522**H**	296	5	9,505
8	10,707	811	95	95	5	11,713
9	8,020	684	2			8,706
10	7,919	4,585**H**	257			12,761
11	4,866	111				4,977
14	522**L**	4**L**				526**L**
15	4,302	406			4**L**	4,712
16	9,259	490	6			9,755
17	9,902	762	5			10,669
18	7,781	537				8,318
21	3,389	198				3,587
22	10,381	1,235	11			11,627
23	12,842	1,434	28		10	14,314
24	6,940	790	25			7,755
25	8,809	683	2			9,494
28	10,325	1,112	106			11,543
29	15,270	1,378	50		27	16,725
30	21,732**H**	1,671	46		35	23,484**H**
31	11,819	536	109			12,464
TOTAL	210,449	21,008	1,679	722	486	234,344

TEN YEAR NOTES OPEN CONTRACTS
REPORTED IN CONTRACTS

Oct	85Dec	86Mar	86Jun	86Sep	86Dec	TOTAL
1	46,328**L**	6,108**L**	2,545**L**	2,115**H**	435	57,531**L**
2	46,648	6,443	2,595	2,115	435	58,236
3	47,102	6,614	2,570	2,105	396	58,787
4	48,193	7,301	2,585	369**L**	2,015**H**	60,463
7	48,842	7,629	3,025	2,054	369**L**	61,919
8	50,449	7,989	3,095	2,039	369	63,941
9	52,304	8,439	3,095	2,039	369	66,246
10	54,448	9,498	3,098	2,039	369	69,452
11	55,321**H**	9,514	3,098	2,039	369	70,341
14	55,091	9,515	3,098	2,039	369	70,112
15	54,383	9,396	3,098	2,039	369	69,285
16	55,032	9,308	3,096	2,039	369	69,844
17	52,595	9,422	3,096	2,039	369	67,521
18	53,549	9,609	3,096	2,039	369	68,662
21	52,839	9,702	3,096	2,039	369	68,045
22	51,966	9,938	3,096	2,039	369	67,408
23	51,966	10,990	3,121	2,039	369	68,485
24	51,608	11,437	3,124	2,039	369	68,577
25	52,579	11,701	3,121	2,039	369	69,809
28	52,178	12,051	3,121	2,039	369	69,758
29	53,025	11,931	3,121	2,039	369	70,485
30	52,660	12,652	3,145**H**	2,039	374	70,870**H**
31	52,396	12,679**H**	3,061	2,039	374	70,549

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN YEAR NOTES FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

December 1985

Nov	Open		High	Low	Close	
1	87-15		88-07	87-10**L**	87-28	87-26
4	87-26	87-25	88-01	87-21	87-31	87-30
5	87-26	87-25	88-14	87-24	88-08	88-09
6	88-13		88-23	88-09	88-10	88-09
7	88-21	88-22	88-22	88-05	88-16	88-15
8	88-19		89-00	88-15	88-30	88-29
11	88-22	88-23	88-30	88-22	88-25	
12	88-28		89-17	88-27	89-17	89-16
13	89-11		89-16	89-03	89-05	89-08
14	89-00	88-30	89-05	88-25	89-00	
15	88-14	88-16	88-27	88-10	88-19	88-20
18	88-30	88-29	89-26	88-29	89-26	89-24
19	89-28	89-27	90-10	89-19	89-26	89-25
20	89-18	89-17	89-27	89-14	89-23	89-24
21	90-16	90-15	90-16**H**	89-27	90-00	89-30
22	89-30	89-27	90-01	89-17	89-17	89-19
25	89-13	89-11	89-20	89-09	89-18	89-19
26	89-22	89-21	89-27	89-18	89-20	
27	89-16		90-03	89-13	89-30	89-31
28	**HOLIDAY**					
29	90-11	90-10	90-13	90-03	90-08	90-07

March 1986

Nov	Open		High	Low	Close	
1	86-15		87-06	86-12**L**	86-27	86-25
4	86-26		86-31	86-20	86-30	86-29
5	86-24		87-13	86-24	87-10	87-09
6	87-15		87-22	87-09	87-10	87-09
7	87-20		87-20	87-06	87-15	
8	87-17		88-00	87-15	87-30	87-29
11	87-27		87-30	87-26	87-26	
12	87-28		88-18	87-27	88-18	88-16
13	88-10		88-15	88-04	88-07	88-06
14	88-01		88-05	87-26	88-01	
15	87-13		87-27	87-13	87-20	87-21
18	88-00		88-28	88-00	88-27	88-26
19	88-29		89-11	88-22	88-27	
20	88-20		88-29	88-15	88-25	88-26
21	89-18	89-15	89-18**H**	88-29	89-00	88-31
22	88-31		89-01	88-21	88-22	88-21
25	88-18		88-22	88-11	88-21	
26	88-22	88-23	88-30	88-21	88-22	88-23
27	88-19	88-18	89-05	88-17	89-01	89-02
28	**HOLIDAY**					
29	89-13		89-16	89-04	89-09	89-08

June 1986

Nov	Open		High	Low	Close	
1	85-24		86-06	85-24	85-29	85-28
4	85-23		86-01	85-23**L**	86-00	
5	85-26		86-13	85-26	86-11	
6	86-20		86-24	86-12	86-13	86-12
7	86-13		86-17	86-13	86-17	
8	86-20		87-01	86-20	86-31	
11	87-00		87-00	86-28	86-29	86-28
12	87-10		87-18	87-04	87-18	
13	87-12		87-16	87-07	87-09	
14	87-01	87-00	87-06	86-29	87-04	
15	86-16		86-28	86-16	86-24	86-25
18	87-06		88-00	87-06	87-31	
19	88-09		88-10	87-27	87-31	
20	87-30		88-00	87-21	87-30	
21	88-12		88-18	88-02	88-04	
22	88-05		88-05	87-25	87-26	87-25
25	87-20		87-25	87-17	87-25	
26	87-31		87-31	87-25	87-26	87-27
27					88-05**N**	
28	**HOLIDAY**					
29	88-19		88-19**H**	88-11	88-14	88-13

September 1986

Nov	Open		High	Low	Close	
1					85-02**N**	
4					85-05**N**	
5	85-18		85-20	85-15**L**	85-16	
6	85-24		85-30	85-18	85-19	85-18
7	85-21		85-23	85-20	85-22	
8					86-04**N**	
11					86-02**N**	
12	86-18		86-23	86-14	86-23	
13	86-15		86-19	86-12	86-14	
14	86-01		86-11	86-01	86-09	
15					85-31**N**	
18					87-05**N**	
19					87-05**N**	
20					87-04**N**	
21	87-21		87-24**H**	87-08	87-10	
22					86-31**N**	
25					86-31**N**	
26					87-00**N**	
27					87-11**N**	
28	**HOLIDAY**					
29					87-19**N**	

December 1986

Nov	Open		High	Low	Close	
1					84-10**N**	
4	84-11		84-14	84-11**L**	84-13	
5	84-20		84-25	84-20	84-24	
6	85-02		85-06	84-26	84-27	84-26
7	84-27		84-31	84-23	84-30	
8					85-12**N**	
11	85-12		85-12	85-11	85-11	
12	85-18		86-02	85-18	86-02	86-00
13	85-22		85-27	85-21	85-22	
14	85-11		85-19	85-11	85-17	
15					85-08**N**	
18					86-14**N**	
19					86-14**N**	
20					86-13**N**	
21	86-30		87-01**H**	86-17	86-19	
22					86-08**N**	
25					86-08**N**	
26					86-09**N**	
27					86-20**N**	
28	**HOLIDAY**					
29					86-28**N**	

TEN YEAR NOTES VOLUME OF SALES
REPORTED IN CONTRACTS

Nov	85Dec	86Mar	86Jun	86Sep	86Dec	TOTAL
1	12,342	754	355			13,451
4	5,698	636	28		2	6,364
5	11,221	2,274	321	118	11	13,945
6	18,258	2,513	6	5**L**	30	20,812
7	8,621	2,161	2**L**	36	37	10,857
8	8,333	2,223	12			10,568
11	389**L**	37**L**	8			434**L**
12	12,883	1,861	298	122	19	15,183
13	13,252	3,000	414	289**H**	39**H**	16,994
14	9,301	916	152	11	1**L**	10,381
15	9,955	3,178	769**H**			13,902
18	13,593	3,379	59			17,031
19	13,707	2,127	33			15,867
20	9,207	3,716	53			12,976
21	26,261**H**	5,947	45	15	3	32,271**H**
22	17,032	7,632	78			24,742
25	9,517	5,988	47			15,552
26	9,513	7,250	53			16,816
27	14,019	9,874**H**				23,893
28	**HOLIDAY**					
29	3,096	2,261	122			5,479
TOTAL	226,198	67,727	2,855	596	142	297,518

TEN YEAR NOTES OPEN CONTRACTS
REPORTED IN CONTRACTS

Nov	85Dec	86Mar	86Jun	86Sep	86Dec	TOTAL
1	51,511	12,871**L**	2,864**H**	2,039**L**	374	69,659
4	50,967	12,885	2,837	2,039	374	69,102
5	51,441	13,388	2,666	2,073**H**	374	69,942
6	52,904**H**	14,446	2,666	2,073	382**H**	72,471
7	52,109	15,400	2,666	2,073	381	72,629
8	52,440	16,768	2,669	2,073	381	74,331**H**
11	52,358	16,763	2,672	2,073	381	74,247
12	50,112	16,945	2,668	2,060	372	72,157
13	49,285	17,331	2,675	2,055	372	71,718
14	47,732	17,462	2,657	2,045	372	70,268
15	47,338	18,207	2,592	2,045	372	70,554
18	48,488	19,662	2,535	2,045	372	73,102
19	49,396	19,451	2,510	2,045	372	73,774
20	48,172	21,003	2,498**L**	2,045	372	74,090
21	39,176	23,287	2,499	2,042	369**L**	67,373
22	36,952	26,585	2,533	2,042	369	68,481
25	32,399	29,217	2,538	2,042	369	66,565
26	28,198	32,288	2,530	2,042	369	65,427
27	24,256	36,384	2,530	2,042	369	65,581
28	**HOLIDAY**					
29	23,086**L**	36,511**H**	2,525	2,042	369	64,533**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN YEAR NOTES FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS AT PAR

December 1985

Dec	Open		High	Low	Close	
2	90-04		90-15	89-16	89-19	89-17
3	89-16		89-21	89-10**L**	89-21	
4	89-25		90-03	89-20	90-03	
5	90-02		90-06	89-30	90-03	
6	89-27		90-07	89-26	90-01	89-29
9	90-15		91-00	90-12	90-31	91-00
10	91-15		91-23	91-08	91-18	91-17
11	91-24		92-24	91-24	92-15	
12	92-08		92-21	92-02	92-06	
13	92-16		92-19	92-07	92-11	
16	92-14		92-25	92-09	92-23	92-24
17	93-05		93-18**H**	93-02	93-15	
18	93-10		93-11	92-27	93-03	93-04
19	92-28		93-05	92-20	93-01	93-05
20						
23						
24						
25	**HOLIDAY**					
26						
27						
30						
31						

March 1986

Dec	Open		High	Low	Close	
2	89-06	89-07	89-16	88-17	88-17	88-19
3	88-16	88-17	88-24	88-10**L**	88-23	88-24
4	88-25		89-06	88-21	89-06	89-04
5	89-01		89-10	89-00	89-06	89-05
6	89-02	89-00	89-14	88-28	89-05	89-01
9	89-19	89-16	90-10	89-16	90-09	90-08
10	90-24	90-21	90-31	90-16	90-25	90-26
11	91-00		91-31	91-00	91-24	91-23
12	91-18	91-16	91-30	91-04	91-10	
13	91-26	91-24	91-26	91-13	91-14	91-16
16	91-17	91-16	92-01	91-13	91-29	91-27
17	92-16		92-23	92-07	92-18	92-19
18	92-14	92-12	92-17	91-30	92-07	92-08
19	92-00	92-01	92-17	91-23	92-07	92-08
20	91-31	91-30	93-00	91-28	92-21	92-23
23	92-13		92-22	92-10	92-15	92-16
24	92-20		92-21	92-13	92-15	92-16
25	**HOLIDAY**					
26	92-14		93-03	92-14	92-23	92-21
27	93-03		93-08	92-27	93-02	93-01
30	93-07	93-08	93-11**H**	92-25	92-25	92-28
31	92-31		93-00	92-26	92-29	

June 1986

Dec	Open		High	Low	Close	
2	88-09		88-19	87-22**L**	87-24	87-23
3					87-27**N**	
4	88-02		88-10	87-26	88-09	88-08
5	88-07		88-14	88-05	88-11	
6	88-12		88-17	88-06	88-08	88-06
9	88-31		89-14	88-30	89-14	89-13
10	90-00		90-01	89-28	89-29	89-30
11	90-17		91-00	90-11	90-26	
12	90-20		90-29	90-08	90-12	
13	90-22		90-25	90-16	90-18	90-17
16	90-21		91-04	90-17	91-02	91-01
17	91-26		91-28	91-18	91-22	91-21
18	91-13		91-15	91-04	91-09	91-10
19	91-03		91-14	90-30	91-11	91-12
20	91-08		92-05	91-08	91-27	91-28
23	91-24		91-25	91-20	91-20	
24	91-25		91-26	91-21	91-22	
25	**HOLIDAY**					
26	92-03		92-03	91-27	91-28	91-27
27	92-05		92-13	92-00	92-05	92-06
30	92-14		92-17**H**	91-31	92-00	92-02
31	92-04		92-04	92-00	92-02	

September 1986

Dec	Open		High	Low	Close	
2					86-29**N**	
3					87-01**N**	
4	87-08		87-15	87-05**L**	87-14	
5	87-17		87-19	87-17	87-18	
6	87-19		87-24	87-13	87-15	87-13
9					88-20**N**	
10	89-02		89-07	89-02	89-04	
11	89-24		90-03	89-17	90-00	
12	89-22		89-22	89-13	89-17	
13	89-28		89-28	89-21	89-22	89-23
16					90-07**N**	
17	90-29		90-30	90-27	90-28	90-27
18	90-20		90-20	90-10	90-15	90-16
19	90-23		90-23	90-14	90-17	90-18
20					91-02**N**	
23					90-27**N**	
24					90-30**N**	
25	**HOLIDAY**					
26					91-04**N**	
27	91-16		91-17**H**	91-10	91-13	
30	91-15		91-17	91-07	91-07	91-08
31					91-09**N**	

December 1986

Dec	Open		High	Low	Close	
2					86-06**N**	
3					86-10**N**	
4					86-23**N**	
5	86-26		86-29	86-26	86-28	
6	86-29		87-02	86-23**L**	86-25	86-23
9					87-30**N**	
10					88-13**N**	
11					89-09**N**	
12	88-28		88-28	88-20	88-25	
13	88-29		89-00	88-29	88-30	88-31
16	88-31		89-15	88-31	89-15	89-13
17	90-03		90-06**H**	90-03	90-04	90-03
18					89-24**N**	
19					89-26**N**	
20					90-11**N**	
23					90-04**N**	
24					90-08**N**	
25	**HOLIDAY**					
26					90-14**N**	
27					90-23**N**	
30					90-16**N**	
31					90-18**N**	

TEN YEAR NOTES VOLUME OF SALES
REPORTED IN CONTRACTS

Dec	85Dec	86Mar	86Jun	86Sep	86Dec	TOTAL
2	11,824**H**	13,983	189			25,996**H**
3	9,719	14,081				23,800
4	7,419	12,040	16	3		19,478
5	3,671	6,925	299	51	25	10,971
6	3,609	7,674	362	99	98	11,842
9	6,965	16,878	23			23,866
10	4,698	19,989**H**	302	181**H**		25,170
11	3,260	18,251	152	22		21,685
12	5,574	15,624	659	22	167**H**	22,046
13	4,568	13,226	65	61	25	17,945
16	2,758	13,529	463		50	16,800
17	2,446	11,793	303	16	13**L**	14,571
18	1,473	9,475	79	3		11,030
19	1,366**L**	9,062	26	1**L**		10,455
20		8,446	1,643**H**			10,089
23		3,099	423			3,522
24		4,584	318			4,902
25	**HOLIDAY**					
26		2,653	2**L**			2,655**L**
27		3,329	61	1		3,391
30		8,163	1,427	21		9,611
31		2,535**L**	170			2,705
TOTAL	69,350	215,339	6,982	481	378	292,530

TEN YEAR NOTES OPEN CONTRACTS
REPORTED IN CONTRACTS

Dec	85Dec	86Mar	86Jun	86Sep	86Dec	TOTAL
2	19,493**H**	39,690**L**	2,526**L**	2,042**L**	369**L**	64,120**L**
3	16,781	43,488	2,526	2,042	369	65,206
4	14,181	45,938	2,526	2,042	369	65,056
5	13,410	46,037	2,654	2,042	369	64,512
6	12,453	46,694	2,811	2,042	369	64,369
9	12,399	50,152	2,821	2,042	369	67,783
10	12,009	52,308	2,865	2,042	369	69,593
11	11,707	53,372	2,889	2,051**H**	369	70,388
12	9,610	56,134	2,996	2,042	394**H**	71,176
13	9,015	55,675	2,991	2,042	369	70,092
16	8,556	56,900	3,207	2,042	369	71,074
17	7,406	57,964	3,191	2,044	371	70,976
18	6,540	59,168	3,191	2,045	371	71,315
19	5,847**L**	59,717	3,204	2,046	371	71,185
20	5,847	58,989	3,978	2,046	371	71,231
23	5,847	58,818	4,226	2,046	371	71,308
24	5,847	61,229	4,520	2,046	371	74,013
25	**HOLIDAY**					
26	5,847	60,907	4,520	2,046	371	73,691
27	5,847	61,630	4,561	2,046	371	74,455**H**
30		62,007	5,211	2,047	371	69,636
31		62,858**H**	5,219**H**	2,047	371	70,495

H = high   **L** = low   **A** = asked   **B** = bid   **N** = nominal

Highlights

Options on Treasury Note futures
Chicago Board of Trade

Basic Trading Unit	One $100,000 face value long-term Treasury Note futures contract of a specified contract month
Description	The buyer or holder of a call has the right, but not the obligation, to assume a long T-Note futures position prior to expiration at a specified strike or exercise price. The seller or writer of a call is obligated to assume an opposite short futures position on exercise. The buyer or holder of a put has the right, but not the obligation, to assume a short T-Note futures position prior to expiration at a specified strike or exercise price. The seller or writer of a put is obligated to assume an opposite long T-Note future position on exercise.
Strike Price	Strike or exercise prices are set at integral multiples of two (2) points ($2,000) to "bracket" the current T-Note futures price.
Contract Months	Same as for CBOT T-Note futures, currently March, June, September, December
Premium Payment	Option buyer pays option seller a negotiated premium for the right to hold an option. Premiums must be paid in full by the clearing member to the Board of Trade Clearing Corporation and by each option customer to the commission merchant when the option is bought, or within a reasonable time period thereafter.
Price Quotation	Increments of 1/64 of one percent of a $100,000 face value T-Note futures contract, or $15.625 rounded upward to the nearest penny
Daily Trading Limits	Premiums cannot fluctuate more than two points above or below the prior day's settlement
Exercise	The buyer of a T-Note futures option may exercise the option on any business day prior to expiration by giving notice to the Clearing Corporation by 8:00 p.m. The Clearing Corporation, through its clearing members, will then assign the notice to an option seller. The Clearing Corporation will establish a futures position with the buyer (long if the option is a call and short if the option is a put).

Last Trading Day	Options cease trading in the month prior to the delivery month of the underlying T-Note futures contract. Options stop trading at 12:00 noon on the last Friday preceding, by at least five business days, the first notice day for the corresponding T-Note futures contract.
Expiration	Unexercised options expire at 10 a.m. on the first Saturday following the last trading day

CHICAGO BOARD OF TRADE
Ten-Year Treasury Note Options Deliveries Against Futures Commitments
Puts Exercised and Assigned

1985	MAY		JUNE		JULY		AUG.		SEPT.		OCT.		NOV.		DEC.	
	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS
1																
2																
3																
4																
5																
6																
7																
8																
9																
10																
11																
12																
13																
14																
15													2	2		
16																
17																
18																
19																
20																
21																
22																
23							217	217								
24							76	76								
25																
26																
27	Holiday															
28																
29																
30																
31																
Total							293	293					2	2		

EX - Exercised
AS - Assigned
Source: CBOT Clearing Corp. Daily Volume and Open Interest Sheets

CHICAGO BOARD OF TRADE

Ten-Year Treasury Note Options Deliveries Against Futures Commitments
Calls Exercised and Assigned

1985	MAY		JUNE		JULY		AUG.		SEPT.		OCT.		NOV.		DEC.	
	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS
1																
2																
3			31	31												
4					Holiday								1	1		
5			80	80									15	15		
6																
7																
8																
9																
10																
11													1,965	1,965	2,361	2,361
12													5	5	1,037	1,037
13													38	38	2	2
14							221	221					10	10		
15	2	2					2	2								
16	97	97											759	759	295	295
17	2,911	2,911													157	157
18	13	13														
19							6	6								
20															50	50
21							40	40								
22																
23							1,128	1,128								
24							550	550								
25																
26																
27	Holiday														214	214
28													Holiday			
29																
30																
31	250	250													7	7
Total	3,273	3,273	111	111			1,947	1,947					2,793	2,793	4,116	4,116

EX - Exercised
AS - Assigned
Source: CBOT Clearing Corp. Daily Volume and Open Interest Sheets

10 YEAR NOTES CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 80.00

May	Open	High	Low	Close
1				
2	1-29	1-38	1-29**L**	1-38
3	2-00	2-00**H**	2-00	2-00
6				2-04**N**
7				2-03**N**
8				1-33**N**
9				2-00**N**
10				2-52**N**
13				2-48**N**
14				3-42**N**
15				3-29**N**
16				3-62**N**
17				
20				
21				
22				
23				
24				
27	**HOLIDAY**			
28				
29				
30				
31				

85Jun Strike 82.00

May	Open	High	Low	Close	
1	0-20	0-21	0-16	0-17	0-16
2	0-16	0-20	0-16	0-20	
3	0-31	0-39	0-28	0-28	
6	0-25	0-30	0-25	0-29	
7	0-37	0-45	0-28	0-28	
8	0-23	0-24	0-15**L**	0-15	
9	0-15	0-25	0-15	0-25	
10	0-42	0-56	0-39	0-56	
13	0-59	0-59	0-49	0-52	
14	1-07	1-42	1-05	1-42	
15	1-44	2-02	1-29	1-29	
16	1-36	2-03**H**	1-36	1-62	
17					
20					
21					
22					
23					
24					
27	**HOLIDAY**				
28					
29					
30					
31					

85Jun Strike 84.00

May	Open	High	Low	Close
1	0-03	0-03	0-03	0-03
2	0-02	0-02	0-02	0-02
3	0-03	0-03	0-02	0-02
6	0-01	0-02	0-01**L**	0-02
7	0-03	0-03	0-02	0-02
8	0-01	0-01	0-01	0-01
9				0-01**N**
10	0-03	0-07	0-03	0-07
13	0-04	0-05	0-04	0-04
14	0-05	0-16	0-05	0-15
15	0-13	0-22**H**	0-07	0-07
16	0-17	0-20	0-09	0-20
17				
20				
21				
22				
23				
24				
27	**HOLIDAY**			
28				
29				
30				
31				

85Jun Strike 86.00

May	Open	High	Low	Close
1	0-01	0-01**H**	0-01**L**	0-01
2				0-01**N**
3				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				
20				
21				
22				
23				
24				
27	**HOLIDAY**			
28				
29				
30				
31				

10 YEAR NOTES CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85JUN

May	80.00	82.00	84.00	86.00	TOTAL
1		410	5**L**	6**H**	421
2	2**H**	459			461
3		694**H**	62		756
6		285	31		316
7		348	20		368
8		211	10		221
9		8**L**			8**L**
10		164	1,855**H**		2,019**H**
13		73	120		193
14		11	26		37
15		176	326		502
16		23	351		374
17		75	299		374
20					
21					
22					
23					
24					
27	**HOLIDAY**				
28					
29					
30					
31					
TOTAL	2	2,937	3,105	6	6,050

10 YEAR NOTES CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85JUN

May	80.00	82.00	84.00	86.00	TOTAL
1		241	5	6**H**	252
2	2**H**	371	5	6	384
3	2	741	65	6	814
6	2	767	93	6	868
7	2	717	93	6	818
8	2	828**H**	86	6	922
9	2	771	86	6	865
10	2	736	1,911	6	2,655
13	2	760	2,011	6	2,779
14	2	750	2,008	6	2,766
15		815	2,163	6	2,984
16		717	2,378**H**	6	3,101**H**
17		1**L**	1**L**	6	8**L**
20					
21					
22					
23					
24					
27	**HOLIDAY**				
28					
29					
30					
31					

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Sep Strike 80.00					85Sep Strike 82.00					85Sep Strike 84.00			
May	Open	High	Low	Close		Open	High	Low	Close		Open	High	Low	Close
1	1-35	1-42	1-35L	1-38		0-50	0-55	0-50	0-50		0-25	0-25	0-22L	0-22
2	1-37	1-42	1-35	1-41	1-42	0-50	0-51	0-45L	0-51	0-50				0-22N
3	1-63	1-63	1-54	1-54		0-62	1-02	0-58	0-58					0-24N
6				1-58N		0-60	0-60	0-57	0-60					0-25N
7	1-56	1-57	1-56	1-57		1-00	1-08	0-58	0-58					0-24N
8				1-36N		0-54	0-54	0-45	0-45					0-18N
9				1-56N		0-51	0-59	0-51	0-59					0-24N
10	2-24	2-26	2-24	2-25		1-06	1-15	1-05	1-15		0-34	0-34	0-34	0-34
13	2-27	2-27	2-23	2-23		1-14	1-15	1-14	1-15		0-33	0-34	0-33	0-33
14				2-63N		1-29	1-41	1-29	1-41		0-42	0-48	0-41	0-48
15	2-56	3-10	2-55	2-55		1-37	1-38	1-36	1-36					0-45N
16				3-14N		1-52	1-52	1-46	1-52		0-53	0-56	0-53	0-56
17				3-05N		1-43	1-46	1-38	1-46					0-52N
20	4-19	4-19H	4-15	4-15		2-52	2-52	2-38	2-38		1-23	1-37	1-22	1-22
21				4-03N		2-24	2-35	2-24	2-28		1-14	1-21	1-14	1-17
22	3-58	4-02	3-58	3-59		2-35	2-35	2-21	2-21		1-20	1-20	1-11	1-11
23				4-00N		2-11	2-25	2-10	2-25		1-05	1-13	1-04	1-13
24				4-13N		2-35	2-36	2-32	2-36		1-17	1-23	1-17	1-22
27	HOLIDAY					HOLIDAY					HOLIDAY			
28				4-63N		3-08	3-14	3-08	3-12		1-45	1-54	1-45	1-49
29				4-60N		3-01	3-09	2-62	3-09		1-41	1-45	1-41	1-45
30				5-19N		3-12	3-30	3-04	3-30		1-46	1-62	1-43	1-62
31				5-45N		3-18	3-55H	3-18	3-55		1-56	2-17H	1-56	2-17

	85Sep Strike 86.00				85Sep Strike 88.00			
May	Open	High	Low	Close	Open	High	Low	Close
1								
2								
3								
6								
7								
8								
9								
10								
13								
14								
15								
16								
17	0-19	0-19	0-19L	0-19				
20	0-39	0-43	0-38	0-38				
21	0-33	0-34	0-37	0-34				
22	0-36	0-36	0-32	0-32				
23	0-28	0-34	0-28	0-32				
24	0-34	0-36	0-34	0-36	0-12	0-13	0-12L	0-13
27	HOLIDAY				HOLIDAY			
28	0-51	0-54	0-51	0-53	0-19	0-19	0-19	0-19
29	0-47	0-49	0-42	0-49	0-17	0-19	0-17	0-19
30	0-49	0-59	0-48	0-59				0-23N
31	0-54	1-29H	0-54	1-09	0-21	0-28H	0-21	0-28

10 YEAR NOTES CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

May	80.00	82.00	84.00	86.00	88.00	TOTAL
1	250	1,065H				1,315H
2	337H	295				632
3	50	324				374
6		137				137
7	50	130				180
8	50	530				580
9		185				185
10	14L	455	25			494
13	17	28	32			77
14		251	15			266
15	129	197	25			351
16		1L				1L
17		175	100	60		335
20	20	300	29	46		395
21	40	88	50	13		191
22	20	3	13	43		79
23		3	18	33		54
24		1	32	8L	3H	44
27	HOLIDAY					
28		103	128H	283	3	517
29		178	7L	731H	1L	917
30		3	128	31	2	164
31		173	7	283	3	466
TOTAL	977	4,625	609	1,531	12	7,754

10 YEAR NOTES CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

May	80.00	82.00	84.00	86.00	88.00	TOTAL
1	200L	826				1,026L
2	415H	1,051				1,466
3	415	885				1,300
6	415	980				1,395
7	395	1,079				1,474
8	395	1,091				1,486
9	395	1,275				1,670
10	395	1,333	25L			1,753
13	412	1,361	55			1,828
14	412	1,486H	70			1,968
15	343	1,292	80			1,715
16	343	1,292	80			1,715
17	326	1,177	180	60L		1,743
20	306	1,031	155	103		1,595
21	266	1,026	200	113		1,605
22	256	1,026	210	143		1,635
23	256	1,026	225	143		1,650
24	256	1,026	254	143		1,679
27	HOLIDAY					
28	256	975	294	393		1,918
29	256	850	269	1,098	1H	2,474
30	256	775	369H	1,103		2,503H
31	256	405L	368	1,130H		2,159

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Dec Strike 84.00				85Dec Strike 86.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								
2								
3								
6								
7								
8								
9								
10								
13								
14								
15								
16								
17								
20								
21	1-27	1-28	1-25	1-25				
22	1-24	1-24	1-17**L**	1-17				
23				1-18**N**				
24				1-25**N**				
27	**HOLIDAY**				**HOLIDAY**			
28				1-45**N**				
29				1-44**N**				
30	1-49	1-54	1-49	1-54				
31	2-06	2-11**H**	2-06	2-11	1-16	1-20**H**	1-16**L**	1-20

10 YEAR NOTES CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85DEC

May	**84.00**	**86.00**	**TOTAL**
1			
2			
3			
6			
7			
8			
9			
10			
13			
14			
15			
16			
17			
20			
21	100**H**		100**H**
22	1**L**		1**L**
23			
24			
27	**HOLIDAY**		
28			
29			
30	1		1
31	2	5**H**	7
TOTAL	104	5	109

10 YEAR NOTES CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85DEC

May	**84.00**	**86.00**	**TOTAL**
1			
2			
3			
6			
7			
8			
9			
10			
13			
14			
15			
16			
17			
20			
21	100**L**		100**L**
22	101		101
23	101		101
24	101		101
27	**HOLIDAY**		
28	101		101
29	101		101
30	102		102
31	104**H**	5**H**	109**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 80.00

Jun	Open	High	Low	Close
3	7-10	7-10	7-06	7-06
4				7-00N
5				8-12N
6	7-44 7-42	7-44H	7-42	7-44
7	6-33	6-33	6-16L	6-19
10				6-29N
11				6-62N
12				6-39N
13				6-21N
14				7-32N
17				7-31N
18				8-02N
19				7-08N
20				6-36N
21				5-33N
24				4-59N
25				4-42N
26				4-32N
27				5-29N
28				5-59N

85Sep Strike 82.00

Jun	Open	High	Low	Close
3	4-50	5-33	4-50	5-05
4				5-00N
5	6-02	6-12H	6-02	6-12
6				5-44N
7				4-28N
10				4-40N
11				5-04N
12	4-62	4-62	4-50	4-50
13	4-26	4-30	4-26	4-30
14				5-35N
17				5-34N
18				6-04N
19				5-13N
20				4-42N
21				3-47N
24				3-13N
25				2-63N
26	2-62	3-09	2-50L	2-55
27	3-17	3-40	3-17	3-40
28				4-01N

85Sep Strike 84.00

Jun	Open	High	Low	Close
3	3-23	3-23	3-16	3-19
4	3-03	3-26	3-03	3-13
5	4-30	4-30H	3-63	4-22
6	4-06	4-07	4-02	4-02
7	3-33	3-33	2-55	2-55
10	2-44	3-00	2-42	3-00
11	3-15	3-25	3-14	3-25
12				3-08N
13				2-58N
14				3-55N
17				3-51N
18				4-15N
19				3-31N
20				3-03N
21	2-13	2-20	2-13	2-19
24	1-55	1-63	1-53	1-55
25	1-39	1-57	1-39L	1-44
26	1-41	1-53	1-39	1-39
27	1-56	2-10	1-55	2-10
28	2-21	2-32	2-21	2-26

85Sep Strike 86.00

Jun	Open	High	Low	Close
3	1-38	2-06	1-38	1-54
4	1-43	1-60	1-43	1-51
5	2-33	2-44H	2-30	2-44
6	2-26	2-39	2-26	2-39
7	2-07	2-07	1-40	1-41
10	1-34	1-48	1-32	1-48
11	1-56	2-01	1-55	2-01
12	2-02	2-14	1-53	1-63
13	1-45	1-58	1-35	1-42
14	1-56	2-34	1-56	2-25
17	2-40	2-40	2-21	2-21
18	2-27	2-43	2-27	2-42A
19	2-21	2-23	2-01	2-03
20	1-63	2-03	1-41	1-47
21	1-26	1-26	1-06	1-13
24	0-59	1-00	0-56	0-58
25	0-48	0-56	0-48L	0-52
26	0-50	0-57	0-49	0-49
27	0-60	1-05	0-57	1-05
28	1-12	1-18	1-12	1-15

85Sep Strike 88.00

Jun	Open	High	Low	Close
3	0-56	0-57	0-52	0-55
4	0-51	0-57	0-51	0-53
5	1-31	1-38H	1-12	1-37
6	1-18	1-27	1-18	1-25
7	1-08	1-08	0-49	0-49
10	0-45	0-56	0-45	0-56
11	0-63	1-06	0-61	1-03
12	1-08	1-10	0-60	0-60
13	0-55	0-61	0-50	0-52
14	0-61	1-30	0-61	1-20
17	1-29	1-29	1-19	1-19
18	1-20	1-32	1-20	1-30
19	1-17	1-19	1-02	1-03
20	1-00	1-03	0-52	0-55
21	0-43	0-43	0-33	0-35
24	0-26	0-30	0-25	0-25
25	0-20	0-23	0-20	0-20
26	0-20	0-23	0-19L	0-19
27	0-25	0-28	0-23	0-28
28	0-32	0-34	0-31	0-31

85Sep Strike 90.00

Jun	Open	High	Low	Close
3				
4	0-18	0-20	0-18	0-20
5	0-34	0-50H	0-34	0-50
6	0-37	0-46	0-37	0-45
7	0-35	0-35	0-24	0-26
10	0-19	0-25	0-19	0-25
11	0-28	0-32	0-28	0-31
12	0-34	0-34	0-28	0-28
13	0-24	0-27	0-22	0-22
14	0-27	0-44	0-27	0-40
17	0-47	0-47	0-40	0-40
18	0-39	0-46	0-39	0-46
19	0-38	0-38	0-30	0-32
20	0-29	0-30	0-23	0-25
21	0-18	0-18	0-15	0-15
24	0-10	0-13	0-10	0-10
25	0-08	0-11	0-08L	0-10
26	0-09	0-09	0-09	0-09
27	0-12	0-12	0-10	0-10
28	0-11	0-13	0-10	0-10

85Sep Strike 92.00

Jun	Open	High	Low	Close
3				
4				
5				
6	0-19	0-19	0-19	0-19
7				0-11N
10	0-08	0-09	0-08	0-09
11	0-12	0-12	0-12	0-12
12	0-14	0-16	0-12	0-12
13				0-09N
14	0-19	0-19	0-16	0-17
17	0-23	0-23H	0-18	0-18
18	0-17	0-20	0-17	0-20
19	0-17	0-17	0-13	0-13
20	0-12	0-13	0-08	0-10
21	0-07	0-07	0-06	0-06
24	0-04	0-04	0-04L	0-04
25	0-04	0-05	0-04	0-04
26				0-04N
27				0-04N
28				0-03N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Jun	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
3	100	147M	5	193	66			511
4			29	99	9L	12		149
5		1L	58	3L	144	76		282
6	5L		25	94	17	31	25	197
7	221M		1L	170	121	27		540
10			5	6	33	79	3	126
11			3	4	193	178	3	381
12		60		50	94	3L	128M	335
13		53		95	17	3		168
14				39	132	253	105	529
17				31	23	10	44	108L
18				5	160	8	3	176
19				4	148	7	7	166
20				3	113	38	16	170
21			35	525M	351M		1L	912M
24			53	187	78	88	13	419
25			28	4	71	81	42	226
26		3	103	63	58	3		230
27		3	104M	66	14	252		439
28			93	3	164	356M		616
TOTAL	326	267	542	1,644	2,006	1,505	390	6,680

10 YEAR NOTES CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Jun	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
3	225L	338M	368	1,287	63L			2,281
4	225	338	344	1,287	67	9L		2,270
5	225	257	294	1,227	130	84		2,217
6	226M	257	269L	1,184L	142	74	25L	2,177L
7	225	257	270	1,284	221	74	25	2,356
10	225	257	269	1,286	251	120	25	2,433
11	225	257	269	1,286	310	211	25	2,583
12	225	227L	269	1,286	370	211	150	2,738
13	225	228	269	1,326	384	211	150	2,793
14	225	228	269	1,326	392	423	225	3,088
17	225	228	269	1,326	413	428	255M	3,144
18	225	228	269	1,326	488	433M	255	3,224
19	225	227	269	1,326	621	237	207	3,112
20	225	227	269	1,326	681M	232	220	3,180
21	225	227	304	1,821	555	232	221	3,585
24	225	227	354	1,975	556	242	222	3,801
25	225	227	379	1,976	576	219	254	3,856
26	225	227	479M	1,916	606	215	254	3,922
27	225	227	479	1,979M	611	215	254	3,990
28	225	227	389	1,979	545	421	254	4,040M

M = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Dec Strike 82.00				85Dec Strike 84.00				85Dec Strike 86.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3					2-28	3-10	2-28	2-61	1-55	1-55	1-54	1-54
4								2-61N	1-50	1-53	1-50	1-51
5	5-04	5-26H	5-04	5-26	3-54	3-54H	3-54	3-54	2-25	2-50H	2-24	2-40
6				5-10N				3-42N	2-19	2-38	2-19	2-38
7				4-02N	3-02	3-02	2-49	2-49	1-62	1-62	1-52	1-53
10	3-54	4-00	3-54L	4-00	2-41	2-50	2-41	2-50	1-45	1-52	1-45	1-52
11				4-36N	3-00	3-09	3-00	3-09	1-62	2-02	1-62	2-02
12				4-25N				3-04N				2-01N
13				4-06N				2-51N				1-52N
14				4-59N				3-31N				2-23N
17				4-62N				3-34N	2-27	2-27	2-25	2-25
18				5-20N				3-53N	2-34	2-41	2-34	2-41
19				4-38N				3-15N				2-08N
20				4-13N				2-58N				1-59N
21				3-32N				2-22N	1-29	1-29	1-29L	1-29
24				3-07N	2-02	2-04	2-00L	2-04				1-16N
25				2-52N				1-51N				1-05N
26				2-48N				1-47N				1-01N
27				3-17N				2-09N				1-20N
28				3-39N				2-24N				1-29N

85Dec Strike 88.00

Jun	Open	High	Low	Close
3				
4	1-02	1-02	1-02	1-02
5	1-31	1-42H	1-30	1-38
6				1-34N
7	1-20	1-20	1-07	1-07
10	1-03	1-06	1-03	1-06
11	1-16	1-17	1-13	1-13
12	1-26	1-26	1-16	1-16
13	1-10	1-10	1-08	1-08
14				1-31N
17				1-32N
18				1-44N
19				1-21N
20	1-15	1-15	1-08	1-11
21				0-55N
24				0-47N
25				0-40N
26				0-39N
27	0-44	0-47	0-44L	0-47B
28				0-54N

10 YEAR NOTES CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85DEC

Jun	82.00	84.00	86.00	88.00	TOTAL
3		50	3		53
4			6	1L	7
5	2L	1L	101H	5	109H
6			77		77
7		50	2	4	56
10	3H	4	3	3	13
11		3	3	3	9
12				1	1L
13				1	1
14					
17					
18			3		3
19					
20				1	1
21			1L		1
24		100H			100
25					
26					
27					
28				25H	25
TOTAL	5	208	199	44	456

10 YEAR NOTES CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85DEC

Jun	82.00	84.00	86.00	88.00	TOTAL
3		154	8L		162L
4		154	14	1L	169
5		153	115H	6	274
6		153	105	6	264
7		176	107	10	293
10		176	107	10	293
11		126L	107	10	243
12		126	107	11	244
13		126	107	12	245
14		126	107	12	245
17		126	107	12	245
18		126	106	12	244
19		126	106	12	244
20		126	106	13	245
21		126	107	13	246
24		226H	107	13	346H
25		126	107	13	246
26		126	107	13	246
27		126	107	13	246
28		126	107	33H	266

10 YEAR NOTES CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 80.00

Jul	Open	High	Low	Close
1				6-20**N**
2				6-06**N**
3				6-00**N**
4	**HOLIDAY**			
5				7-40**N**
8				7-02**N**
9				7-08**N**
10				6-58**N**
11				6-10**N**
12				6-12**N**
15				6-12**N**
16				6-36**N**
17				6-56**N**
18				5-38**N**
19				5-40**N**
22				4-62**N**
23				4-62**N**
24				4-46**N**
25				4-40**N**
26				4-24**N**
29				3-62**N**
30				4-04**N**
31				4-38**N**

85Sep Strike 82.00

Jul	Open	High	Low	Close
1				4-22**N**
2				4-12**N**
3				4-08**N**
4	**HOLIDAY**			
5				5-40**N**
8				5-03**N**
9				5-08**N**
10				4-60**N**
11				4-14**N**
12				4-13**N**
15				4-16**N**
16				4-37**N**
17				4-57**N**
18				3-42**N**
19				3-43**N**
22				3-05**N**
23				3-04**N**
24				2-54**N**
25				2-46**N**
26	2-18	2-40	2-18	2-32
29				2-09**N**
30	2-09	2-23	2-03**L**	2-12
31	2-21	2-44**H**	2-16	2-44

85Sep Strike 84.00

Jul	Open	High	Low	Close
1	2-45	2-54	2-37	2-44
2	2-32	2-46	2-29	2-33
3	2-44	2-44	2-29	2-29
4	**HOLIDAY**			
5	3-34	3-53**H**	3-30	3-49
8	3-33	3-37	3-14	3-14
9	2-60	3-34	2-60	3-16
10				3-09**N**
11				2-35**N**
12				2-36**N**
15				2-34**N**
16				2-51**N**
17	3-01	3-01	2-57	3-01
18	2-54	2-54	2-03	2-03
19	2-11	2-11	2-00	2-00
22	1-40	1-43	1-33	1-35
23	1-24	1-35	1-24	1-30
24	1-44	1-44	1-21	1-21
25	1-16	1-16	1-10	1-14
26	0-60	1-09	0-60	1-02
29	0-50	0-52	0-44**L**	0-52
30	0-50	0-58	0-45	0-53
31	0-57	1-08	0-55	1-08

85Sep Strike 86.00

Jul	Open	High	Low	Close
1	1-28	1-32	1-21	1-26
2	1-18	1-26	1-14	1-16
3	1-25	1-25	1-13	1-13
4	**HOLIDAY**			
5	1-58	2-14**H**	1-58	2-10
8	1-60	2-00	1-48	1-48
9	1-31	1-60	1-31	1-49
10	1-54	1-55	1-46	1-46
11	1-32	1-32	1-16	1-16
12	1-19	1-19	1-01	1-16
15	1-05	1-17	1-05	1-15
16	1-18	1-25	1-16	1-25
17	1-45	1-45	1-25	1-35
18	1-30	1-30	0-55	0-55
19	0-61	0-61	0-51	0-54
22	0-40	0-42	0-35	0-36
23	0-32	0-38	0-32	0-34
24	0-41	0-41	0-28	0-28
25	0-24	0-24	0-19	0-24
26	0-16	0-19	0-16	0-17
29	0-13	0-13	0-08**L**	0-10
30	0-11	0-13	0-10	0-12
31	0-14	0-19	0-13	0-19

85Sep Strike 88.00

Jul	Open	High	Low	Close
1	0-40	0-43	0-33	0-34
2	0-34	0-35	0-30	0-31
3	0-36	0-36	0-31	0-31
4	**HOLIDAY**			
5	0-59	1-04**H**	0-54	1-02
8	0-56	0-58	0-46	0-46
9	0-40	0-55	0-40	0-50
10	0-51	0-54	0-48	0-48
11	0-41	0-42	0-33	0-33
12	0-33	0-34	0-22	0-32
15	0-27	0-33	0-27	0-31
16	0-33	0-35	0-31	0-35
17	0-46	0-48	0-34	0-40
18	0-37	0-37	0-19	0-19
19	0-20	0-20	0-17	0-18
22	0-11	0-13	0-11	0-11
23	0-08	0-10	0-08	0-08
24	0-12	0-12	0-05	0-05
25	0-05	0-05	0-05	0-05
26	0-04	0-04	0-03	0-04
29	0-03	0-03	0-02**L**	0-03
30	0-03	0-04	0-03	0-04
31	0-03	0-03	0-03	0-03

85Sep Strike 90.00

Jul	Open	High	Low	Close
1	0-14	0-14	0-12	0-12
2	0-12	0-12	0-11	0-11
3	0-12	0-12	0-10	0-10
4	**HOLIDAY**			
5	0-18	0-25**H**	0-18	0-25
8	0-21	0-21	0-19	0-19
9	0-13	0-20	0-13	0-19
10	0-19	0-21	0-18	0-18
11	0-15	0-15	0-11	0-11
12	0-11	0-11	0-07	0-10
15	0-08	0-10	0-08	0-09
16	0-10	0-12	0-10	0-12
17	0-15	0-15	0-12	0-12
18	0-11	0-11	0-05	0-05
19	0-05	0-05	0-05	0-05
22	0-04	0-04	0-03	0-03
23	0-02	0-02	0-02	0-02
24	0-02	0-02	0-01**L**	0-01
25				0-01**N**
26	0-01	0-02	0-01	0-01
29	0-01	0-01	0-01	0-01
30	0-01	0-01	0-01	0-01
31	0-01	0-01	0-01	0-01

85Sep Strike 92.00

Jul	Open	High	Low	Close
1				0-03**N**
2				0-03**N**
3				0-03**N**
4	**HOLIDAY**			
5	0-08	0-08**H**	0-08	0-08
8				0-05**N**
9				0-05**N**
10				0-05**N**
11				0-03**N**
12	0-03	0-03	0-03	0-03
15				0-02**N**
16				0-02**N**
17	0-05	0-05	0-04	0-04
18	0-02	0-02	0-02	0-02
19	0-02	0-02	0-02	0-02
22	0-01	0-01	0-01**L**	0-01
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Jul	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1			68	35	253	103		459
2			3	39	156	5		203
3			3	3	281	3		290
4	HOLIDAY							
5			153H	495	700	126	8	1,482H
8			57	51	298	103		509
9			1L	1L	410	101		513
10			2	525	105	130		762
11				509	755H	105		1,369
12				1	122	101	1L	225
15				5	85	4	2	96
16				50	62	8		120
17			1	58	70	5	1	135
18			3	54	226	4	13H	300
19			2	6	38	2L	10	58L
22			4	127	18	16	3	168
23			3	500	5L	44		552
24			3	3	19	121		146
25			3	538	47			588
26		1L	1	401	402	200H		1,005
29		2	83	598H	108	5		796
30		3H	55	95	207	3		363
31		3	3	114	8	3		131
TOTAL		9	448	4,208	4,375	1,192	38	10,270

10 YEAR NOTES CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Jul	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	225H	227	381H	1,949H	647	501	254L	4,184
2	225	227	381	1,913	750	501	254	4,251H
3	225	227	331	1,913	790	501	254	4,241
4	HOLIDAY							
5	225	227	226	1,421	1,125	481	262	3,967
8	225	227	172L	1,374	1,189H	530	262	3,979
9	225	227	172	1,374	1,048	561H	262	3,869
10	225	227	172	854	1,002	487	262	3,229
11	225	227	172	1,347	533L	512	262	3,378
12	225	227	172	1,347	703	498	263	3,435
15	225	227	172	1,347	758	499	262	3,490
16	225	227	172	1,347	779	498	262	3,510
17	225	227	172	1,399	806	500	263	3,592
18	225	227	172	1,398	973	499	273H	3,767
19	225	227	173	1,398	964	499	273	3,759
22	225	227	172	1,418	975	497	273	3,787
23	225	227	172	938	973	458	273	3,266
24	225	227	172	907	954	358	273	3,146
25	225	227	172	787L	934	358	273	2,976
26	225	226L	173	927	916	216L	273	2,956L
29	225	227	212	1,404	916	216	273	3,473
30	225	227	253	1,359	851	216	273	3,404
31	225	228H	252	1,433	845	216	273	3,472

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 82.00

Jul	Open	High	Low	Close
1				3-48**N**
2				3-45**N**
3				3-43**N**
4	**HOLIDAY**			
5				4-58**N**
8				4-25**N**
9				4-30**N**
10				4-20**N**
11				3-50**N**
12				3-51**N**
15				3-52**N**
16				4-09**N**
17				4-20**N**
18				3-23**N**
19				3-23**N**
22				2-57**N**
23				2-56**N**
24				2-44**N**
25				2-38**N**
26				2-26**N**
29				2-11**N**
30				2-13**N**
31				2-35**N**

85Dec Strike 84.00

Jul	Open	High	Low	Close
1				2-31**N**
2	2-33	2-33	2-25	2-25
3				2-24**N**
4	**HOLIDAY**			
5				3-25**N**
8	2-58	2-60**H**	2-58	2-60
9				2-63**N**
10				2-57**N**
11				2-31**N**
12				2-33**N**
15				2-34**N**
16				2-51**N**
17				2-59**N**
18				2-09**N**
19				2-09**N**
22				1-49**N**
23	1-55	1-55	1-42	1-50
24				1-39**N**
25				1-36**N**
26	1-27	1-31	1-24	1-26
29				1-14**N**
30	1-22	1-22	1-14**L**	1-15
31				1-31**N**

85Dec Strike 86.00

Jul	Open	High	Low	Close
1	1-27	1-33	1-27	1-33**B**
2				1-28**N**
3				1-27**N**
4	**HOLIDAY**			
5				2-10**N**
8	1-55	1-55**H**	1-53	1-53
9	1-54	1-54	1-54	1-54
10				1-50**N**
11	1-33	1-33	1-33	1-33
12	1-38	1-38	1-29	1-34
15				1-35**N**
16				1-48**N**
17	1-55	1-55	1-52	1-54
18	1-24	1-24	1-17	1-17
19	1-13	1-14	1-13	1-14
22	1-04	1-04	0-63	0-63
23	1-00	1-00	0-63	0-63
24				0-56**N**
25	0-50	0-54	0-49	0-54
26				0-47**N**
29	0-47	0-47	0-40**L**	0-40
30				0-41**N**
31	0-48	0-48	0-48	0-48

85Dec Strike 88.00

Jul	Open	High	Low	Close
1				0-56**N**
2				0-50**N**
3				0-50**N**
4	**HOLIDAY**			
5	1-15	1-19**H**	1-15	1-17
8				1-02**N**
9	1-04	1-04	1-04	1-04
10				1-01**N**
11	0-53	0-53	0-53	0-53
12				0-55**N**
15				0-56**N**
16				1-01**N**
17				1-04**N**
18				0-43**N**
19				0-43**N**
22				0-32**N**
23				0-31**N**
24				0-27**N**
25	0-26	0-27	0-26**L**	0-27
26				0-22**N**
29				0-18**N**
30				0-19**N**
31				0-23**N**

10 YEAR NOTES CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Jul	82.00	84.00	86.00	88.00	TOTAL
1			65		65
2		1**L**			1**L**
3					
4	**HOLIDAY**				
5				1**L**	1
8		1	3		4
9					
10			1**L**	1	2
11					
12			2	2	4
15			2		2
16					
17			4		4
18			6		6
19			10		10
22			2		2
23		506**H**	2		508**H**
24		36			36
25			70**H**	12**H**	82
26		200			200
29			5		5
30		10			10
31			5		5
TOTAL		754	177	16	947

10 YEAR NOTES CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Jul	82.00	84.00	86.00	88.00	TOTAL
1		126**L**	42	33**L**	201
2		126	42	33	201
3		126	42	33	201
4	**HOLIDAY**				
5		126	42	33	201
8		126	39	33	198
9		126	39	33	198
10		126	38**L**	33	197**L**
11		126	38	33	197
12		126	38	33	197
15		126	38	33	197
16		126	38	33	197
17		126	42	33	201
18		126	42	33	201
19		126	42	33	201
22		126	40	33	199
23		521	38	33	592
24		557	38	33	628
25		557	91	45**H**	693
26		757**H**	91	45	893
29		757	94**H**	45	896**H**
30		757	92	45	894
31		757	94	45	896

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 80.00

Aug	Open	High	Low	Close
1				5-06**N**
2				4-10**N**
5				4-30**N**
6				4-22**N**
7				4-56**N**
8				5-36**N**
9				5-48**N**
12				5-52**N**
13				5-18**N**
14				5-50**N**
15				5-54**N**
16				6-28**N**
19				6-42**N**
20				6-50**N**
21				7-10**N**
22				7-16**N**
23				7-10**N**
26				
27				
28				
29				
30				

85Sep Strike 82.00

Aug	Open	High	Low	Close
1	3-02	3-09	3-02	3-09
2	2-48	2-48	2-20	2-20
5	2-14	2-26	2-14**L**	2-26
6	2-46	2-46	2-25	2-25
7	2-26	2-59	2-20	2-59
8	3-03	3-42	3-01	3-38
9	3-20	3-63**H**	3-20	3-51
12				3-52**N**
13				3-18**N**
14				3-50**N**
15				3-54**N**
16				4-28**N**
19				4-42**N**
20				4-50**N**
21				5-10**N**
22				5-16**N**
23				5-10**N**
26				
27				
28				
29				
30				

85Sep Strike 84.00

Aug	Open	High	Low	Close
1	1-28	1-30	1-22	1-30
2	1-11	1-11	0-54	0-54
5	0-50	0-59	0-49**L**	0-59
6	1-05	1-05	0-56	0-56
7	0-55	1-12	0-52	1-12
8	1-18	1-53	1-18	1-47
9	1-24	2-03	1-24	1-58
12	2-09	2-09	1-48	1-52
13	1-40	1-40	1-26	1-26
14	1-20	1-53	1-20	1-53
15	1-60	2-14	1-52	1-56
16	1-33	2-28	1-33	2-28
19	2-22	2-46	2-22	2-43
20	2-34	2-54	2-20	2-50
21	2-62	3-10	2-59	3-10
22	3-26	3-29**H**	3-16	3-16
23				3-10**N**
26				
27				
28				
29				
30				

85Sep Strike 86.00

Aug	Open	High	Low	Close
1	0-26	0-29	0-26	0-27
2	0-19	0-19	0-10**L**	0-12
5	0-11	0-12	0-10	0-11
6	0-15	0-16	0-11	0-11
7	0-11	0-16	0-10	0-16
8	0-19	0-33	0-19	0-30
9	0-19	0-39	0-19	0-33
12	0-40	0-41	0-24	0-31
13	0-21	0-21	0-17	0-17
14	0-13	0-25	0-13	0-24
15	0-28	0-40	0-25	0-26
16	0-14	0-40	0-14	0-40
19	0-37 0-39	0-54	0-37	0-51
20	0-45	0-58	0-34	0-57
21	1-00	1-12	0-56	1-12
22	1-25	1-43**H**	1-16	1-16
23	1-16	1-16	1-05	1-12
26				
27				
28				
29				
30				

85Sep Strike 88.00

Aug	Open	High	Low	Close
1	0-04	0-05	0-04	0-05
2	0-03	0-03	0-02	0-02
5	0-02	0-02	0-02	0-02
6	0-02	0-02	0-02	0-02
7	0-01	0-02	0-01**L**	0-02
8	0-02	0-04	0-02	0-04
9	0-02	0-05	0-02	0-04
12	0-04	0-04	0-03	0-04
13	0-02	0-02	0-02	0-02
14	0-02	0-02	0-02	0-02
15	0-02	0-03	0-02	0-02
16	0-01	0-02	0-01	0-02
19	0-02	0-03	0-02	0-03
20	0-02	0-03	0-02	0-03
21	0-03	0-03	0-03	0-03
22	0-06	0-08**H**	0-03	0-03
23	0-01	0-01	0-01	0-01
26				
27				
28				
29				
30				

85Sep Strike 90.00

Aug	Open	High	Low	Close
1	0-02	0-02**H**	0-02	0-02
2				0-01**N**
5	0-01	0-01	0-01**L**	0-01
6	0-01	0-01	0-01	0-01
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
26				
27				
28				
29				
30				

85Sep Strike 92.00

Aug	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
26				
27				
28				
29				
30				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Aug	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1				411**H**	123			534
2			101	381				482
5		3**H**	62	108	3	3**H**		179
6		3	3	59	3	3		71
7		2**L**	62	77	2**L**			143
8		2	103**H**	153	7			265
9		2	2**L**	104	2			110
12				181	110			291
13			4	28	9			41
14			3	29	2			34**L**
15			2	57	332			391
16			2	63	2			67
19				59	100			159
20			4	52	5			61
21				12**L**	250			262
22			2	58	1,476**H**			1,536**H**
23				25	370		1**H**	396
26								
27								
28								
29								
30								
TOTAL		12	350	1,857	2,796	6	1	5,022

10 YEAR NOTES CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Aug	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	225**H**	228	252	1,293**L**	843	216**L**	273**H**	3,330
2	225	228	303	1,568	843	216	273	3,656
5	225	229**H**	363	1,524	830	217**H**	273	3,661
6	225	228	362	1,567	727**L**	216	273	3,598
7	225	228	322	1,648**H**	727	216	273	3,639
8	225	229	394**H**	1,587	728	216	273	3,652
9	225	229	394	1,496	728	216	273	3,561
12	225	229	394	1,576	790	216	273	3,703
13	225	229	394	1,577	795	216	273	3,709
14	225	8	394	1,539	796	216	273	3,451
15	225	6**L**	392	1,526	879	216	273	3,517
16	225	6	292	1,485	879	216	273	3,376
19	225		292	1,484	926	216	273	3,416
20	225		292	1,486	826	216	273	3,318
21	225		252	1,371	751	216	273	3,088**L**
22	225		102**L**	1,360	1,640**H**	216	273	3,816**H**
23								
26								
27								
28								
29								
30								

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Dec Strike 82.00				85Dec Strike 84.00				85Dec Strike 86.00			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				2-61N				1-50N	0-61	0-61	0-61	0-61
2				2-20N				1-22N				0-43N
5				2-31N				1-29N				0-49N
6				2-29N				1-28N				0-49N
7				2-47N				1-40N	0-47	0-57	0-47L	0-57
8				3-15N	2-02	2-02	1-62	1-62				1-06N
9				3-20N				2-01N	1-03	1-13	1-03	1-08
12				3-20N				2-00N				1-05N
13				2-58N				1-45N	0-59	0-59	0-58	0-58
14				3-17N	1-60	1-60	1-60	1-60				1-03N
15	3-30	3-33	3-16	3-18	2-07	2-07	1-60	1-62	1-08	1-08	1-01	1-03
16	3-03	3-46	3-03L	3-46	1-40	2-20	1-40L	2-20	0-59	1-18	0-57	1-18
19	3-59	3-59	3-52	3-57	2-29	2-29	2-23	2-28	1-24	1-24	1-19	1-22
20	3-57	4-03	3-46	4-00	2-26	2-32	2-16	2-31	1-20	1-24	1-14	1-24
21	4-06	4-20	4-06	4-20	2-37	2-48	2-37	2-48	1-28	1-35	1-26	1-35
22				4-29N	3-08	3-11H	2-57	2-57	1-47	1-47	1-40	1-40
23				4-21N	2-60	2-60	2-50	2-50	1-43	1-43	1-37	1-37
26				4-09N	2-41	2-41	2-32	2-37	1-30	1-30	1-22	1-28
27	4-14	4-35	4-14	4-35	2-44	2-61	2-44	2-61	1-31	1-44	1-31	1-44
28	4-37	4-42H	4-25	4-25	3-02	3-02	2-52	2-52	1-49	1-49H	1-38	1-38
29	4-40	4-42	4-31	4-42	3-01	3-01	2-57	3-01	1-47	1-47	1-42	1-46
30	4-16	4-16	3-53	3-56	2-43	2-43	2-22	2-23	1-31	1-31	1-17	1-18

	85Dec Strike 88.00				85Dec Strike 90.00				85Dec Strike 92.00			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0-29	0-29	0-29	0-29								
2				0-20N								
5				0-22N								
6				0-23N								
7				0-26N								
8				0-35N								
9				0-35N								
12				0-35N								
13				0-27N								
14	0-30	0-30	0-30	0-30								
15	0-35	0-35	0-32	0-32								
16	0-28	0-40	0-28L	0-40								
19	0-43	0-43	0-41	0-41								
20	0-40	0-43	0-37	0-43								
21	0-44	0-49	0-44	0-49								
22	0-58	0-59H	0-54	0-54								
23	0-52	0-52	0-50	0-50								
26	0-46	0-46	0-42	0-45								
27	0-47	0-55	0-47	0-55								
28	0-58	0-58	0-49	0-49	0-24	0-26H	0-23	0-23	0-10	0-10H	0-09	0-09
29	0-56	0-56	0-51	0-56	0-25	0-25	0-25	0-25	0-10	0-10	0-10	0-10
30	0-45	0-45	0-38	0-38	0-24	0-24	0-16L	0-16	0-09	0-09	0-06L	0-06

10 YEAR NOTES CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Aug	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1			60	120			180
2							
5							
6							
7			2L				2L
8		25					25
9			161				161
12							
13			47				47
14		20		50			70
15			7	55			62
16	4H	254	104	5			367
19							
20	4	4	7	19			34
21		5	201	62			268
22		215	364	91			670
23		322H	217	167			706H
26	2L	4	374H	23			403
27	2	2	17	3L			24
28	2	12	146	146	96H	82H	484
29	2	1L	82	260H	5	5	355
30		1	6		1L	1L	9
TOTAL	16	865	1,795	1,001	102	88	3,867

10 YEAR NOTES CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Aug	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1		757	154	165L			1,076
2		757	154	165			1,076
5		757	152L	165			1,074
6		757	152	165			1,074
7		757	152	165			1,074
8		732L	154	165			1,051L
9		732	312	165			1,209
12		732	312	165			1,209
13		732	359	165			1,256
14		732	358	195			1,285
15		732	365	237			1,334
16		912	435	238			1,585
19		912	435	238			1,585
20		912	438	253			1,603
21		912	635	313			1,860
22		917H	795	386			2,098
23		762	983	551			2,296
26		762	1,165	572			2,499
27		762	1,165	572			2,499
28		762	1,215	681	94L	80L	2,832
29		761	1,215	939H	97	83	3,095
30		762	1,218H	939	98H	84H	3,101H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Mar Strike 88.00				86Mar Strike 90.00			
Aug	Open	High	Low	Close	Open	High	Low	Close
1								
2								
5								
6								
7								
8								
9								
12								
13								
14								
15								
16								
19								
20								
21								
22								
23								
26								
27								
28								
29								
30	1-06	1-06H	0-61L	0-61	0-41	0-41H	0-34L	0-34

10 YEAR NOTES CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Aug	88.00	90.00	TOTAL
1			
2			
5			
6			
7			
8			
9			
12			
13			
14			
15			
16			
19			
20			
21			
22			
23			
26			
27			
28			
29			
30	2H	2H	4H
TOTAL	2	2	4

10 YEAR NOTES CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Aug	88.00	90.00	TOTAL
1			
2			
5			
6			
7			
8			
9			
12			
13			
14			
15			
16			
19			
20			
21			
22			
23			
26			
27			
28			
29			
30			

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

Sep	85Dec Strike 82.00				85Dec Strike 84.00				85Dec Strike 86.00			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
3	3-51	4-02	3-46	4-02	2-19	2-31	2-16	2-31	1-14	1-20	1-13	1-20
4	4-20	4-33**H**	4-20	4-25	2-46	2-54**H**	2-46	2-50	1-31	1-38**H**	1-31	1-35
5	4-14	4-14	3-58	3-58	2-39	2-39	2-23	2-23	1-24	1-24	1-16	1-16
6	3-14	3-16	2-53	2-62	1-53	1-56	1-37	1-42	0-58	0-58	0-47	0-51
9	2-58	3-11	2-58	2-60	1-39	1-50	1-39	1-41	0-49	0-54	0-49	0-51
10	3-03	3-10	2-58	3-00	1-45	1-50	1-39	1-42	0-53	0-55	0-44	0-50
11	2-59	3-00	2-48**L**	2-57	1-40	1-42	1-28**L**	1-37	0-49	0-49	0-42**L**	0-45
12	2-59	2-62	2-55	2-55	1-40	1-40	1-37	1-38	0-47	0-47	0-46	0-46
13	2-61	3-33	2-60	3-18	1-42	2-02	1-41	1-55	0-49	0-62	0-48	0-57
16	3-25	3-32	3-25	3-30	1-60	1-62	1-60	1-62	0-58	0-60	0-58	0-60
17	3-37	3-38	3-13	3-13	2-04	2-04	1-50	1-50	0-63	0-63	0-53	0-53
18	3-13	3-13	3-04	3-04	1-50	1-50	1-41	1-42	0-52	0-52	0-45	0-47
19	2-58	3-09	2-58	3-09	1-34	1-45	1-34	1-45	0-42	0-48	0-42	0-48
20				3-28**N**	1-62	1-62	1-56	1-58	0-60	0-61	0-55	0-55
23	3-62	3-62	3-21	3-21	2-21	2-21	1-54	1-54	1-09	1-09	0-52	0-52
24	3-20	3-42	3-20	3-41	1-53	2-06	1-53	2-05	0-52	0-62	0-50	0-62
25	3-34	3-62	3-34	3-54	2-00	2-20	2-00	2-14	0-57	1-05	0-55	1-02
26	4-18	4-18	3-54	4-08	2-36	2-36	2-13	2-28	1-17	1-17	1-02	1-12
27	3-32	3-59	3-32	3-46	1-60	2-18	1-60	2-07	0-55	1-03	0-55	0-61
30	3-31	3-50	3-31	3-50	1-58	2-07	1-58	2-07	0-53	0-57	0-53	0-57

Sep	85Dec Strike 88.00				85Dec Strike 90.00				85Dec Strike 92.00			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
3	0-35	0-39	0-35	0-39	0-14	0-14	0-14	0-14	0-05	0-05	0-05	0-05
4	0-44	0-49**H**	0-44	0-47	0-18	0-19**H**	0-18	0-19	0-06	0-07**H**	0-06	0-07
5	0-39	0-41	0-37	0-37	0-16	0-16	0-14	0-14	0-05	0-05	0-05	0-05
6	0-24	0-24	0-21	0-21	0-08	0-08	0-06	0-07	0-03	0-03	0-02**L**	0-02
9	0-20	0-21	0-20	0-21	0-07	0-07	0-07	0-07	0-02	0-02	0-02	0-02
10	0-22	0-23	0-20	0-20	0-07	0-07	0-07	0-07	0-02	0-02	0-02	0-02
11	0-20	0-20	0-17	0-18	0-06	0-06	0-06	0-06	0-02	0-02	0-02	0-02
12	0-18	0-20	0-18	0-20	0-06	0-06	0-06	0-06	0-02	0-02	0-02	0-02
13	0-21	0-25	0-20	0-21	0-06	0-10	0-06	0-10	0-02	0-02	0-02	0-02
16	0-24	0-24	0-23	0-23	0-09	0-09	0-09	0-09	0-02	0-02	0-02	0-02
17	0-24	0-25	0-20	0-20	0-09	0-09	0-09	0-09	0-02	0-02	0-02	0-02
18	0-20	0-20	0-18	0-18	0-08	0-08	0-06	0-06				0-02**N**
19	0-16	0-17	0-16**L**	0-17	0-05	0-06	0-05**L**	0-06				0-02**N**
20	0-24	0-24	0-22	0-22	0-08	0-09	0-08	0-08				0-02**N**
23	0-30	0-30	0-20	0-21	0-07	0-07	0-07	0-07				0-02**N**
24	0-21	0-24	0-21	0-24	0-07	0-07	0-06	0-07				0-02**N**
25	0-22	0-28	0-22	0-25				0-07**N**				0-02**N**
26	0-32	0-32	0-23	0-29	0-10	0-10	0-07	0-09	0-02	0-02	0-02	0-02
27	0-19	0-24	0-19	0-23	0-06	0-07	0-06	0-07				0-02**N**
30	0-19	0-19	0-19	0-19				0-06**N**				0-02**N**

10 YEAR NOTES CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85DEC

Sep	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
2	**HOLIDAY**						
3	4**H**	4	4	48	19	5	84
4	2**L**	3	3	109	6	9**H**	132
5	2	101	201	125	2	1**L**	432
6	4	9	53	11	40	9	126
9	2	2**L**	88	2**L**	223**H**	2	319
10	2	2	17	42	7	2	72
11	2	519	665**H**	382**H**	12	2	1,582**H**
12	2	2	2**L**	63	38	2	109
13		567**H**	104	16	64		751
16	2	2	52	52	19	2	129
17	2	3	121	354	7	2	489
18	4	4	17	9	4	2	40
19		57	50		5		112
20	2	13	54	14	14		97
23	2	2	102	204	1**L**		311
24	2	2	53	114	2		173
25	2	4	35	2			43
26				8	113	1	122
27	4	4	4	5	5		22**L**
30	2	2	52	102			158
TOTAL	42	1,302	1,677	1,662	581	39	5,303

10 YEAR NOTES CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85DEC

Sep	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
2	**HOLIDAY**						
3		762**L**	1,218	982	99**L**	85**L**	3,146**L**
4		763	1,219	1,037	100	88	3,207
5		852	1,378	1,062**H**	101	89**H**	3,482
6		857	1,418	1,057	116	85	3,533
9		857	1,448	1,055	315	85	3,760**H**
10		857	1,449**H**	1,015	315	85	3,721
11		1,016**H**	1,203**L**	745**L**	325	85	3,374
12		1,016	1,203	751	361	85	3,416
13		966	1,241	759	420	85	3,471
16		966	1,240	789	437	85	3,517
17		966	1,299	861	442	85	3,653
18		966	1,299	861	442	85	3,653
19		916	1,349	861	447	85	3,658
20		911	1,325	861	457	85	3,639
23		911	1,349	861	458	85	3,664
24		911	1,375	857	458	85	3,686
25		912	1,405	857	458	85	3,717
26		911	1,305	860	477**H**	85	3,638
27		911	1,305	860	477	85	3,638
30		911	1,282	860	477	85	3,615

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Mar Strike 86.00				86Mar Strike 88.00				86Mar Strike 90.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
3					0-58	0-62	0-58	0-62	0-33	0-35	0-33	0-35
4					1-05	1-05**H**	1-05	1-05	0-39	0-39**H**	0-39	0-39
5					1-00	1-00	0-58	0-58	0-36	0-36	0-32	0-32
6					0-41	0-41	0-41	0-41	0-21	0-21	0-21	0-21
9					0-41	0-41	0-41	0-41	0-21	0-21	0-21	0-21
10					0-44	0-44	0-42	0-42	0-24	0-24	0-23	0-23
11					0-42	0-42	0-42	0-42	0-23	0-23	0-23	0-23
12					0-42	0-42	0-40	0-40	0-23	0-23	0-21	0-21
13					0-42	0-50	0-42	0-47	0-22	0-25	0-22	0-25
16					0-47	0-47	0-47	0-47	0-25	0-25	0-25	0-25
17								0-40**N**				0-20**N**
18					0-40	0-40	0-40	0-40	0-20	0-20	0-20**L**	0-20
19	1-01	1-06	1-00**L**	1-06	0-39	0-39	0-39**L**	0-39	0-20	0-20	0-20	0-20
20	1-19	1-19	1-11	1-11	0-47	0-47	0-44	0-44	0-24	0-24	0-24	0-24
23	1-19	1-19	1-12	1-12				0-42**N**				0-22**N**
24	1-17	1-21	1-10	1-21	0-45	0-47	0-44	0-47	0-24	0-25	0-24	0-25
25	1-18	1-26	1-18	1-22	0-45	0-51	0-45	0-51	0-24	0-27	0-24	0-27
26	1-35	1-35**H**	1-24	1-31	0-57	0-57	0-52	0-55	0-31	0-31	0-27	0-29
27	1-21	1-21	1-21	1-21	0-48	0-48	0-48	0-48	0-27	0-27	0-26	0-26
30	1-19	1-20	1-17	1-20	0-46	0-46	0-46	0-46	0-25	0-25	0-25	0-25

10 YEAR NOTES CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Sep	86.00	88.00	90.00	TOTAL
2	**HOLIDAY**			
3		1**L**	2**L**	3**L**
4		3	2	5
5				
6		2	2	4
9		2	2	4
10		2	2	4
11				
12		4**H**	4**H**	8
13				
16		2	2	4
17		2	2	4
18		2	2	4
19	300			300
20	585**H**	4	4	593**H**
23	422			422
24	213	2	2	217
25	462	2	2	466
26				
27	4**L**	4	4	12
30	127	2	2	131
TOTAL	2,113	34	34	2,181

10 YEAR NOTES CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Sep	86.00	88.00	90.00	TOTAL
2	**HOLIDAY**			
3		1**H**		1**L**
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19	300**L**			300
20	883			883
23	1,305			1,305
24	1,516			1,516
25	1,976**H**			1,976**H**
26	1,976			1,976
27	1,976			1,976
30	1,976			1,976

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 82.00

Oct	Open	High	Low	Close
1	3-46	3-54	3-46	3-54
2	3-62	4-15	3-39	3-39
3	3-54	3-54	3-47	3-50
4				3-35N
7	3-28	3-28	3-05L	3-12
8	3-14	3-17	3-08	3-17
9	3-18	3-18	3-10	3-10
10	3-05	3-22	3-05	3-22
11	3-38	3-38	3-27	3-27
14	3-27	3-47	3-27	3-47
15	3-47	3-50	3-42	3-50
16	3-53	4-12	3-53	4-12
17	4-16	4-24	4-16	4-24
18	4-36	4-48	4-36	4-37
21	4-37	4-37	4-36	4-36
22				4-57N
23				4-56N
24	4-46	4-57	4-43	4-52
25	4-32	4-37	4-30	4-37
28	4-26	4-29	4-11	4-11
29	4-24	5-20H	4-24	5-20
30				5-48N
31				5-54N

85Dec Strike 84.00

Oct	Open	High	Low	Close
1	2-05	2-10	2-05	2-10
2	2-18	2-30	1-63	1-63
3	2-10	2-10	2-05	2-06
4	2-17	2-17	1-60	1-60
7	1-51	1-51	1-35	1-39
8	1-40	1-42	1-35	1-42
9	1-48	1-49	1-35	1-35
10	1-32	1-44	1-32L	1-44
11	1-57	1-57	1-45	1-45
14	1-45	1-63	1-45	1-63
15	1-61	2-00	1-57	2-00
16	2-02	2-19	2-02	2-19
17	2-23	2-30	2-21	2-30
18	2-36	2-50	2-36	2-39
21	2-41	2-41	2-37	2-39
22	2-41	3-13	2-41	2-60
23	3-04	3-04	2-40	2-59
24	2-53	2-59	2-51	2-54
25	2-35	2-39	2-33	2-39
28	2-28	2-28	2-13	2-13
29	2-24	3-20H	2-24	3-20
30				3-49N
31				3-54N

85Dec Strike 86.00

Oct	Open	High	Low	Close
1	0-57	0-58	0-54	0-58
2	1-00	1-07	0-54	0-54
3	0-61	0-61	0-55	0-56
4	1-03	1-03	0-45	0-49
7	0-46	0-46	0-33	0-38
8	0-38	0-38	0-34	0-37
9	0-41	0-41	0-34	0-34
10	0-32	0-38	0-32L	0-38
11	0-45	0-45	0-36	0-37
14	0-37	0-46	0-37	0-46
15	0-45	0-45	0-41	0-45
16	0-47	0-55	0-47	0-55
17	0-52	0-61	0-52	0-61
18	1-01	1-10	1-01	1-01
21	1-03	1-03	1-00	1-00
22	1-02	1-26	1-02	1-16
23	1-21	1-21	1-00	1-14
24	1-04	1-13	1-04	1-10
25	0-60	0-60	0-58	0-60
28	0-53	0-53	0-45	0-45
29	0-50	1-31	0-50	1-31
30	1-57	2-13H	1-56	1-56
31	1-62	1-62	1-47	1-62

85Dec Strike 88.00

Oct	Open	High	Low	Close
1	0-19	0-19	0-17	0-19
2	0-22	0-23	0-18	0-18
3	0-20	0-20	0-18	0-18
4	0-22	0-22	0-14	0-14
7	0-14	0-14	0-08	0-10
8	0-09	0-10	0-08	0-10
9	0-10	0-12	0-09	0-09
10	0-08	0-09	0-08	0-09
11	0-12	0-12	0-08	0-08
14	0-08	0-10	0-08	0-10
15	0-10	0-10	0-10	0-10
16	0-09	0-13	0-09	0-13
17	0-11	0-16	0-11	0-16
18	0-17	0-19	0-17	0-17
21	0-14	0-15	0-13	0-13
22	0-13	0-24	0-13	0-19
23	0-21	0-21	0-14	0-18
24	0-15	0-18	0-15	0-17
25	0-11	0-11	0-11	0-11
28	0-09	0-09	0-00L	0-07
29	0-08	0-20	0-08	0-20
30	0-36	0-50H	0-34	0-34
31	0-32	0-37	0-30	0-37

85Dec Strike 90.00

Oct	Open	High	Low	Close
1	0-06	0-06	0-06	0-06
2	0-07	0-07	0-06	0-06
3				0-04N
4				0-04N
7				0-03N
8	0-01	0-01	0-01L	0-01
9				0-01N
10				0-01N
11	0-02	0-02	0-02	0-02
14				0-02N
15				0-02N
16	0-02	0-02	0-01	0-02
17	0-02	0-02	0-02	0-02
18	0-03	0-03	0-03	0-03
21				0-03N
22	0-03	0-04	0-03	0-04
23	0-04	0-04	0-03	0-03
24				0-03N
25				0-02N
28	0-01	0-01	0-01	0-01
29				0-02N
30	0-10	0-10H	0-06	0-06
31	0-05	0-07	0-05	0-07

85Dec Strike 92.00

Oct	Open	High	Low	Close
1				0-02N
2	0-02	0-02H	0-02	0-02
3				0-02N
4				0-02N
7				0-01N
8	0-01	0-01	0-01L	0-01
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22	0-01	0-01	0-01	0-01
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

10 YEAR NOTES CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Oct	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1			45	320	2		367
2	4H	4	220	61	2	100H	391
3	2L	2	29	12			45L
4		2	72	6			80
7	2	2	206	217			427
8	2	12	170	177	4	2	367
9	2	17	200	3			222
10	2	2	192	10			206
11			951H	251	1L		1,203
14	4	4	4L	109	2		123
15	2	2	149	2L			155
16			173	131	20		324
17	4	4	187	1,031	1,076H		2,302H
18	2		38	156	20		216
21	2	4	7	310			323
22		3	70	247	61	1L	382
23		201H	209	758	265		1,433
24		151	206	714	266		1,337
25	2	2	102	404			510
28	2	1L	247	34	2		286
29	2	3	309	122			436
30			34	1,056H	504		1,594
31			62	501	255		818
TOTAL	34	416	3,882	6,632	2,480	103	13,547

10 YEAR NOTES CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Oct	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1		911	1,317L	1,071L	477L	85L	3,861L
2		911	1,453	1,076	477	185H	4,102
3		911	1,456	1,081	477	185	4,110
4		911	1,500	1,083	477	185	4,156
7		911	1,668	1,268	477	185	4,509
8		911	1,838	1,267	479	185	4,680
9		926	1,984	1,265	477	185	4,837
10		926	2,024	1,265	477	185	4,877
11		926	2,349	1,510	477	185	5,447
14		926	2,349	1,405	477	185	5,342
15		926	2,369	1,405	477	185	5,362
16		926	2,423H	1,494	477	185	5,505
17	1H	925	2,373	1,861	1,377H	185	6,722
18	1	925	2,375	1,964	1,377	185	6,827
21	1	925	2,379	2,078	1,377	185	6,945
22	1	925	2,418	2,124	1,316	185	6,969
23	1	1,024H	2,417	2,236H	1,316	185	7,179H
24	1	923	2,317	2,053	1,052	185	6,531
25		824	2,295	2,084	1,052	185	6,440
28		823L	2,090	2,113	1,050	185	6,261
29		824	1,904	1,981	1,050	185	5,944
30		824	1,872	1,723	1,311	185	5,915
31		824	1,880	1,469	612	185	4,970

H = high L = low A = asked B = bid N = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 84.00

Oct	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15	1-62	2-04	1-62L	2-04
16				2-15N
17				2-25N
18				2-27N
21				2-25N
22				2-37N
23				2-36N
24	2-35	2-35H	2-33	2-33
25				2-21N
28				2-04N
29				2-56N
30				3-11N
31				3-17N

86Mar Strike 86.00

Oct	Open	High	Low	Close
1	1-18	1-20	1-18	1-20
2	1-26	1-26	1-13	1-13
3	1-08	1-10	1-08	1-10
4	1-20	1-20	1-01	1-05
7	0-61	0-61	0-59	0-61
8	0-63	0-63	0-58L	0-62
9	1-00	1-02	0-61	0-61
10	1-00	1-00	1-00	1-00
11	1-06	1-06	1-02	1-02
14	1-02	1-10	1-02	1-10
15	1-05	1-08	1-03	1-08
16	1-14	1-16	1-09	1-16
17	1-13	1-22	1-12	1-22
18	1-27	1-29	1-21	1-21
21	1-20	1-20	1-18	1-18
22	1-21	1-33	1-21	1-28
23	1-28	1-28	1-18	1-25
24	1-28	1-28	1-25	1-25
25	1-14	1-16	1-14	1-16
28				1-04N
29	1-18	1-41H	1-18	1-41
30				1-56N
31				1-60N

86Mar Strike 88.00

Oct	Open	High	Low	Close
1	0-46	0-46	0-46	0-46
2	0-50	0-50	0-43	0-43
3	0-43	0-44	0-43	0-44
4	0-42	0-42	0-41	0-41
7	0-36	0-36	0-32	0-35
8	0-32	0-32	0-32	0-32
9	0-32	0-33	0-30	0-30
10	0-32	0-32	0-32	0-32
11	0-33	0-33	0-33	0-33
14	0-34	0-38	0-34	0-38
15	0-38	0-38	0-36	0-36
16	0-37	0-41	0-37	0-41
17				0-44N
18	0-40	0-41	0-40	0-41
21	0-41	0-41	0-38	0-39
22	0-41	0-47	0-41	0-45
23	0-45	0-45	0-39	0-44
24	0-39	0-42	0-39	0-42
25	0-36	0-36	0-32	0-35
28	0-33	0-33	0-29L	0-30
29	0-34	0-53	0-34	0-53
30	0-63	1-04H	0-62	0-62
31	0-61	1-00	0-59	1-00

86Mar Strike 90.00

Oct	Open	High	Low	Close
1	0-25	0-25	0-25	0-25
2	0-27	0-27	0-23	0-23
3	0-23	0-23	0-23	0-23
4	0-22	0-22	0-22	0-22
7	0-19	0-19	0-17	0-17
8	0-17	0-17	0-17	0-17
9	0-17	0-17	0-15	0-15
10	0-16	0-16	0-16	0-16
11	0-14	0-14	0-14L	0-14
14				0-17N
15				0-17N
16				0-18N
17				0-19N
18				0-19N
21				0-18N
22				0-20N
23				0-19N
24	0-18	0-18	0-18	0-18
25				0-15N
28	0-14	0-14	0-14	0-14
29				0-23N
30	0-30	0-32H	0-28	0-28
31	0-27	0-29	0-27	0-29

86Mar Strike 92.00

Oct	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30	0-13	0-13H	0-12L	0-12
31	0-12	0-12	0-12	0-12

10 YEAR NOTES CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Oct	84.00	86.00	88.00	90.00	92.00	TOTAL
1						
2		14	4	4		22
3		300	2L	2		304
4		11	2	2		15
7		3	2	2		7
8		342	2	2		346
9		171	100	2		273
10		4	2	2		8
11		791H	2	2		795
14		2	2			4L
15	40	122	2			164
16	10L	180	11			201
17		140				140
18		104	150			254
21		115	265			380
22		158	1,121H			1,279H
23		211	301			512
24	50H	1L	396	3		450
25		102	276			378
28			20	38H		58
29		8	281	1L		290
30			2	3	2H	7
31			413	1	1L	415
TOTAL	100	2,779	3,356	64	3	6,302

10 YEAR NOTES CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Oct	84.00	86.00	88.00	90.00	92.00	TOTAL
1		1,976L				1,976L
2		1,976				1,976
3		2,276				2,276
4		2,285				2,285
7		2,286				2,286
8		2,626				2,626
9		2,797	100L			2,897
10		2,799	100			2,899
11		2,989	100			3,089
14		2,989	100			3,089
15	40	3,111	100			3,251
16	50H	3,290	111			3,451
17	50	3,430	111			3,591
18	50	3,530	261			3,841
21	50	3,645	516			4,211
22	50	3,802	1,497			5,349
23	50	4,013	1,628			5,691
24	10L	4,012	1,852	3L		5,877
25	10	4,012	2,080	3		6,105
28	10	4,012	2,083	41		6,146
29	10	4,020H	2,337	42		6,409
30	10	4,020	2,338	42	2L	6,412
31	10	4,020	2,749H	43H	3H	6,825H

H = high   L = low   A = asked   B = bid   N = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 82.00

Nov	Open	High	Low	Close
1				5-54N
4				5-60N
5				6-18N
6				6-20N
7				6-30N
8				6-58N
11				6-50N
12				7-34N
13				7-14N
14				7-00N
15				6-42N
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 84.00

Nov	Open	High	Low	Close
1				3-54N
4				3-60N
5				4-18N
6				4-20N
7				4-30N
8				4-58N
11				4-50N
12				5-34N
13				5-14N
14				5-00N
15				4-42N
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 86.00

Nov	Open	High	Low	Close
1	1-36	2-17	1-36L	1-60
4	1-52	2-02	1-52	2-02
5	1-52	2-25	1-52	2-20
6	2-32	2-42	2-22	2-22
7	2-28	2-31	2-23	2-31
8	2-53	2-61	2-51	2-58
11				2-50N
12	2-56	3-34H	2-56	3-34
13	3-17	3-22	3-11	3-14
14				3-00N
15				2-42N
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 88.00

Nov	Open	High	Low	Close
1	0-24	0-44	0-24L	0-33
4	0-28	0-33	0-28	0-32
5	0-28	0-43	0-20	0-40
6	0-44	0-53	0-36	0-39
7	0-47	0-47	0-31	0-42
8	0-47	1-02	0-47	0-58
11	0-55	1-00	0-55	0-57
12	0-58	1-35H	0-58	1-35
13	1-27	1-30	1-15	1-16
14	0-61	1-06	0-58	0-62
15	0-29	0-46	0-28	0-43
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 90.00

Nov	Open	High	Low	Close
1	0-04	0-09	0-04	0-06
4	0-05	0-05	0-05	0-05
5	0-04	0-06	0-04	0-06
6	0-07	0-07	0-05	0-05
7	0-04	0-04	0-04	0-04
8	0-03	0-07	0-03	0-07
11	0-04	0-04	0-03	0-03
12	0-02	0-10H	0-02	0-10
13	0-09	0-10	0-06	0-08
14	0-04	0-04	0-02	0-03
15	0-01	0-01	0-01L	0-01
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 92.00

Nov	Open	High	Low	Close
1				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
8				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
15				0-01N
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

10 YEAR NOTES CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Nov	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1			74	554	322		950
4			11	126	10		147
5			419H	212	1,116		1,747H
6			223	704H	158		1,085
7			2L	350	5		357
8			18	15	1,449H		1,482
11				4L	9		13L
12			46	346	397		789
13			4	137	261		402
14			2	17	272		291
15				30	1L		31
18							
19							
20							
21							
22							
25							
26							
27							
28	HOLIDAY						
29							
TOTAL			799	2,496	4,000		7,295

10 YEAR NOTES CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Nov	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1		824H	1,879H	1,206	523	185H	4,617
4		823	1,828	1,281	516L	185	4,633
5		808	1,546	1,412H	1,321	185	5,272
6		808	1,391	1,025	1,265	185	4,674
7		808	1,370	1,166	1,262	185	4,791
8		806	1,354	1,164	2,264	185	5,773H
11		41	158	1,062	2,268	185	3,713
12		41	178	788	2,273	185	3,465
13		41	138	619	2,408	185	3,391L
14		31L	136L	614L	2,427H	185	3,393
15							
18							
19							
20							
21							
22							
25							
26							
27							
28	HOLIDAY						
29							

H = high L = low A = asked B = bid N = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 84.00

Nov	Open	High	Low	Close
1				3-20N
4				3-23N
5				3-40N
6				3-40N
7				3-43N
8				4-05N
11				3-63N
12				4-35N
13				4-18N
14				4-08N
15				3-52N
18				4-56N
19				4-37N
20				4-54N
21				5-36N
22				4-44N
25				4-44N
26				4-45N
27				5-04N
28	HOLIDAY			
29				5-18N

86Mar Strike 86.00

Nov	Open	High	Low	Close
1	2-03	2-03	2-01	2-01
4				2-02N
5	2-00	2-15	2-00L	2-14
6	2-18	2-23	2-14	2-14
7	2-03	2-14	2-03	2-14
8				2-33N
11				2-28N
12	2-27	2-58	2-27	2-56
13				2-42N
14	2-26	2-32	2-26	2-32
15				2-16N
18				3-10N
19				3-10N
20				3-07N
21	3-40	3-40H	3-17	3-21
22	3-12	3-12	2-63	2-63
25				2-63N
26	3-00	3-08	2-62	2-62
27	3-00	3-17	3-00	3-16
28	HOLIDAY			
29				3-28N

86Mar Strike 88.00

Nov	Open	High	Low	Close
1	1-04	1-09	1-00	1-04
4	1-01	1-04	0-63L	1-04
5	1-03	1-15	1-03	1-13
6	1-19	1-19	1-12	1-12
7	1-09	1-09	1-09	1-09
8	1-08	1-22	1-08	1-22
11	1-22	1-22	1-19	1-19
12	1-26	1-38	1-24	1-38
13	1-37	1-37	1-22	1-23
14	1-13	1-19	1-08	1-17
15	1-05	1-11	1-02	1-11
18	1-19	1-48	1-19	1-48
19	1-51	2-00	1-43	1-48
20	1-40	1-47	1-25	1-45
21	1-62	2-05H	1-57	1-57
22	1-51	1-54	1-41	1-41
25	1-36	1-39	1-36	1-39
26	1-40	1-45	1-36	1-36
27	1-33	1-50	1-33	1-50
28	HOLIDAY			
29	2-03	2-03	1-57	1-57

86Mar Strike 90.00

Nov	Open	High	Low	Close
1	0-31	0-33	0-31	0-33
4	0-32	0-32	0-32	0-32
5	0-27	0-35	0-27	0-35
6	0-40	0-40	0-35	0-35
7	0-36	0-36	0-30	0-33
8	0-30	0-37	0-33	0-37
11				0-37N
12	0-42	0-47	0-37	0-47
13	0-37	0-41	0-36	0-37
14	0-33	0-35	0-32	0-35
15	0-30	0-31	0-29L	0-30
18	0-36	0-52	0-36	0-52
19	0-54	0-63	0-50	0-51
20	0-47	0-50	0-41	0-50
21	0-62	1-04H	0-54	0-54
22	0-55	0-55	0-46	0-46
25	0-42	0-45	0-42	0-44
26	0-46	0-47	0-42	0-42
27	0-41	0-51	0-41	0-50
28	HOLIDAY			
29	0-61	0-61	0-54	0-54

86Mar Strike 92.00

Nov	Open	High	Low	Close
1	0-15	0-15	0-15	0-15
4				0-14N
5	0-13	0-15	0-13L	0-15
6				0-15N
7				0-12N
8				0-15N
11				0-14N
12				0-17N
13				0-14N
14				0-13N
15				0-11N
18	0-20	0-21	0-20	0-21
19	0-20	0-20	0-19	0-20
20	0-18	0-19	0-17	0-19
21	0-25	0-26H	0-23	0-23
22	0-23	0-23	0-19	0-19
25	0-17	0-17	0-15	0-17
26	0-17	0-18	0-16	0-16
27	0-15	0-19	0-15	0-18
28	HOLIDAY			
29	0-23	0-23	0-20	0-20

86Mar Strike 94.00

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20	0-06	0-06	0-06L	0-06
21				0-08N
22	0-07	0-07H	0-06	0-06
25				0-05N
26				0-05N
27				0-06N
28	HOLIDAY			
29				0-06N

10 YEAR NOTES CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86MAR

Nov	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1			458	1L	2		461
4		7	547	4			558
5		2L	812H	257	501H		1,572H
6		4	200				204
7		155	3	62			220
8			105	1			106
11			2L				2L
12		37	11	119			167
13			468	305			773
14			308	116			424
15		100	442	284			826
18			3	290	1L		294
19			64	317	6		387
20			32	339	24	1L	396
21		65	47	803H	367		1,282
22		120	2	563	6	2H	693
25			3	160	245		408
26		2	42	135	5		184
27		202H	43	63	4		312
28	HOLIDAY						
29			2	27	2		31
TOTAL		694	3,594	3,846	1,163	3	9,300

10 YEAR NOTES CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86MAR

Nov	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	10H	4,020	3,025L	42L	5L		7,102L
4	10	4,020	3,570	43	5		7,648
5	10	4,020	3,930	262	505		8,727
6	10	4,020	3,680	262	505		8,477
7	10	4,020	3,679	262	505		8,476
8	10	4,020	3,584	262	505		8,381
11	10	4,020	3,584	262	505		8,381
12	10	4,033	3,593	373	505		8,514
13	10	4,033	4,009	636	505		9,193
14	10	4,033	4,317	704	505		9,569
15	10	4,033	4,452H	985	505		9,985
18	10	4,033	4,452	1,142	504		10,141
19	10	4,033	4,402	1,300	506		10,251
20	10	4,033	4,367	1,580	516	1L	10,507
21	10	4,038	4,367	1,857	455	1	10,728
22	10	3,958L	4,367	2,260	455	2H	11,052
25	10	3,958	4,367	2,417	623H	2	11,377
26	10	3,958	4,367	2,483H	623	2	11,443
27	10	4,058H	4,367	2,483	623	2	11,543H
28	HOLIDAY						
29	10	4,058	4,367	2,483	623	2	11,543

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Jun Strike 84.00

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11	3-29	3-31	3-29L	3-31
12				3-62N
13	3-41	3-44H	3-41	3-44
14				3-37N
15				3-23N
18				4-21N
19				4-17N
20				4-15N
21				4-29N
22				4-08N
25				4-08N
26				4-06N
27				4-21N
28	HOLIDAY			
29				4-38N

86Jun Strike 86.00

Nov	Open	High	Low	Close
1	2-03	2-03	1-55L	1-55
4				1-57N
5				2-04N
6				2-06N
7				2-11N
8	2-00	2-15	2-00	2-15
11				2-13N
12	2-17	2-39H	2-17	2-39
13				2-22N
14				2-16N
15				2-05N
18				2-54N
19				2-52N
20				2-50N
21				2-62N
22				2-46N
25				2-46N
26				2-42N
27				2-55N
28	HOLIDAY			
29				3-01N

86Jun Strike 88.00

Nov	Open	High	Low	Close
1	1-14	1-14	1-07	1-07
4				1-08N
5				1-15N
6	1-20	1-20	1-16	1-16
7				1-19N
8	1-02	1-20	1-02L	1-20
11				1-18N
12	1-19	1-36	1-18	1-36
13				1-22N
14	1-19	1-19	1-19	1-19
15				1-11N
18	1-22	1-46	1-22	1-46
19	1-50	1-50H	1-43	1-43
20				1-42N
21				1-52N
22	1-46	1-46	1-40	1-40
25				1-40N
26	1-42	1-43	1-39	1-39
27				1-45N
28	HOLIDAY			
29				1-52N

86Jun Strike 90.00

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11	0-40	0-43	0-40	0-43
12				0-54N
13	0-40	0-40	0-40	0-40
14	0-39	0-47	0-38L	0-44
15	0-38	0-43	0-38	0-39
18				0-60N
19	1-01	1-01	0-58	0-58
20	0-53	0-57	0-53	0-57
21	1-08	1-10H	1-00	1-00
22	0-60	0-60	0-57	0-57
25				0-57N
26	0-56	0-57	0-54	0-54
27				0-58N
28	HOLIDAY			
29				0-63N

10 YEAR NOTES CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Nov	84.00	86.00	88.00	90.00	TOTAL
1		200H	200H		400H
4					
5					
6			2		2L
7					
8			8		8
11	5H	5L	4	5	19
12		5			5
13	5		5	5	15
14			12	63	75
15				90	90
18			2		2
19			1L	2L	3
20				2	2
21				11	11
22			1	2	3
25					
26			200	200H	400
27			3	2	5
28	HOLIDAY				
29					
TOTAL	10	210	438	382	1,040

10 YEAR NOTES CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Nov	84.00	86.00	88.00	90.00	TOTAL
1		200L	200L		400L
4		200	200		400
5		200	200		400
6		200	201		401
7		200	201		401
8		200	206		406
11	5L	205	207	5L	422
12	5	210H	207	5	427
13	10H	210	212	10	442
14	10	210	218	63	501
15	10	210	218	153	591
18	10	210	218	153	591
19	10	210	219H	153	592
20	10	210	219	153	592
21	10	210	219	154	593
22	10	210	219	154	593
25	10	210	219	154	593
26	10	210	219	249H	688H
27	10	210	219	249	688
28	HOLIDAY				
29	10	210	219	249	688

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Mar Strike 84.00				86Mar Strike 86.00				86Mar Strike 88.00			
Dec	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				4-38N	3-16	3-16	2-53	2-53	1-53	1-57	1-30	1-30
3				4-48N	2-50	2-62	2-48L	2-62	1-28	1-36	1-25L	1-36
4				5-11N	3-08	3-20	2-63	3-20	1-42	1-51	1-35	1-51
5				5-12N	3-22	3-26	3-17	3-20	1-52	1-53	1-49	1-50
6				5-06N	3-06	3-28	3-06	3-16	1-40	1-55	1-40	1-46
9				6-16N				4-19N	2-00	2-32	2-00	2-32
10				6-55N	4-52	4-55	4-52	4-55	2-62	3-01	2-56	3-01
11				7-49N				5-50N	3-30	3-51	3-20	3-51
12				7-20N				5-21N	3-45	3-55	3-24	3-29
13				7-32N				5-34N	3-47	3-47	3-39	3-39
16				7-56N				5-56N				3-60N
17				8-38N	6-32	6-44H	6-32	6-38	4-32	4-45	4-32	4-40
18				8-14N	6-23	6-23	6-13	6-16	4-25	4-25	4-15	4-18
19				8-16N	5-57	6-22	5-57	6-17	3-62	4-24	3-62	4-21
20				8-44N				6-45N				4-46N
23				8-30N				6-31N				4-32N
24				8-32N				6-33N				4-33N
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				8-44N				6-44N	4-48	5-00H	4-45	4-45
27				9-02N				7-02N				5-03N
30				8-52N				6-52N				4-52N
31				8-58N				6-58N	4-48	4-48	4-48	4-48

	86Mar Strike 90.00				86Mar Strike 92.00				86Mar Strike 94.00			
Dec	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2	0-50	0-54	0-39	0-39	0-19	0-20	0-13	0-13				0-04N
3	0-38	0-42	0-36L	0-42	0-12	0-14	0-12L	0-14				0-04N
4	0-44	0-48	0-40	0-48	0-14	0-16	0-14	0-16	0-04	0-04	0-04L	0-04
5	0-47	0-48	0-44	0-47	0-16	0-16	0-16	0-16				0-04N
6	0-45	0-49	0-42	0-46	0-14	0-17	0-14	0-15				0-04N
9	0-57	1-09	0-52	1-08	0-20	0-25	0-20	0-25				0-07N
10	1-34	1-38	1-28	1-33	0-39	0-39	0-37	0-37	0-12	0-13	0-12	0-12
11	1-39	2-16	1-39	2-10	0-49	0-62	0-46	0-59	0-15	0-24	0-14	0-22
12	2-00	2-11	1-49	1-55	0-50	1-00	0-47	0-48	0-22	0-22	0-16	0-17
13	2-09	2-09	1-62	2-01	0-63	0-63	0-53	0-58 0-59	0-19	0-21	0-18	0-19
16	2-05	2-21	1-62	2-17	0-61	1-05	0-55	0-62	0-20	0-23	0-17	0-23
17	2-37	2-53	2-37	2-51	1-14	1-29	1-10	1-24	0-28	0-34	0-28	0-34
18	2-42	2-43	2-23	2-34	1-19	1-19	1-11	1-14	0-32	0-32	0-27	0-30
19	2-23	2-40	2-14	2-35	1-07	1-24	1-01	1-16	0-27	0-32	0-23	0-31
20	2-37	3-04	2-30	2-59	1-07	1-40	1-07	1-33	0-25	0-42	0-25	0-38
23	2-46	2-53	2-44	2-44	1-20	1-26	1-20	1-20	0-31	0-35	0-30	0-31
24	2-46	2-46	2-46	2-46	1-24	1-24	1-18	1-20	0-33	0-33	0-31	0-31
25	HOLIDAY				HOLIDAY				HOLIDAY			
26	2-46	3-10	2-46	2-57	1-19	1-40	1-17	1-27	0-30	0-41	0-30	0-35
27	3-12	3-19H	3-05	3-10	1-41	1-46	1-36	1-40	0-41	0-44	0-38	0-40
30				2-60N	1-47	1-47H	1-29	1-29	0-44	0-46H	0-34	0-34
31				2-63N	1-31	1-32	1-29	1-29	0-35	0-35	0-31	0-31

	86Mar Strike 96.00				86Mar Strike 98.00			
Dec	Open	High	Low	Close	Open	High	Low	Close
2								
3								
4								
5								
6								
9								
10								
11								
12								
13	0-04	0-06	0-04L	0-06				
16	0-07	0-07	0-07	0-07				
17	0-08	0-10	0-08	0-10	0-03	0-03H	0-03L	0-03
18	0-09	0-09	0-09	0-09				0-03N
19	0-08	0-09	0-08	0-09				0-03N
20	0-10	0-14H	0-10	0-12				0-03N
23	0-09	0-09	0-09	0-09	0-03	0-03	0-03	0-03
24	0-11	0-11	0-09	0-09				0-03N
25	HOLIDAY				HOLIDAY			
26	0-08	0-10	0-08	0-09				0-02N
27				0-12N	0-03	0-03	0-03	0-03
30	0-13	0-13	0-09	0-09				0-03N
31	0-09	0-09	0-09	0-09				0-03N

H = high L = low A = asked B = bid N = nominal

10 YEAR NOTES CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Dec	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
2		22	4	302	83				411
3		2L	2L	312	2L				318
4		2	52	407	252	100			813
5		2	2	204	158				366
6		2	2	133	2				139
9			2	70	409				481
10		107H	21	476H	425				1.029
11			21	289	1.958H	315			2.583H
12			201	420	856	37			1.514
13			333H	39	476	241	2L		1.091
16				16	683	182	36H		917
17		25	25	27	60	41	27	5	210
18		25	205	8	105	236	2		581
19		50	50	20	13	52	6		191
20				5	62	177	7		251
23				4	2	125	2	50H	183
24					2	2L	11		15
25	HOLIDAY								
26			42	4	118	119	2		285
27				2L	3	2		2L	9L
30					2	1.085H	2		1.089
31			7		2	160	4		173
TOTAL		237	969	2.738	5.673	2.874	101	57	12.649

10 YEAR NOTES CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Dec	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
2	10H	4.038H	4.367	2.783L	660L	2L			11.860L
3	10	4.038	4.367	3.093	660	2			12.170
4	10	4.038	4.367	3.338	678	102			12.533
5	10	3.729	4.367	3.530	679	102			12.417
6	10	3.724	4.367	3.661	679	102			12.543
9	10	3.724	4.367	3.668	1.079	102			12.950
10	10	3.724	4.387	4.001	1.453	102			13.677
11	10	1.363	4.385	3.812	2.943	307			12.820
12		306	4.562H	4.229	3.742	326			13.165
13		304	4.329	4.231	3.742	433			13.039
16		9L	4.329	4.233	4.249	514	36L		13.370
17		32	4.179	4.258H	4.251	541	62	5L	13.328
18		32	4.117	4.258	4.251	623	63	5	13.349
19		19	4.092	4.253	4.250	633	67	5	13.359
20		9	4.092	4.250	4.285	616	72	5	13.329
23		9	4.092	4.249	4.285	673	71	55H	13.434
24		9	4.092	4.249	4.285	673	79	55	13.442
25	HOLIDAY								
26		9	3.836	4.248	4.402H	753	79	55	13.382
27		9	3.836	4.247	4.402	751	79	55	13.379
30		9	3.836	4.247	4.402	1.647	79	55	14.275H
31		9	3.829L	4.247	4.285	1.691H	83H	55	14.199

10 YEAR NOTES CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Jun Strike 84.00

Dec	Open	High	Low	Close
2				3-62N
3				4-07N
4				4-30N
5				4-34N
6				4-25N
9				5-26N
10	6-00	6-00	6-00L	6-00
11	6-36	6-54	6-36	6-54
12	6-58	6-58H	6-28	6-28
13	6-52	6-52	6-41	6-41
16				7-04N
17				7-44N
18				7-22N
19				7-24N
20				7-54N
23				7-40N
24				7-44N
25	HOLIDAY			
26				7-56N
27				8-12N
30				8-00N
31				8-04N

86Jun Strike 86.00

Dec	Open	High	Low	Close
2				2-34N
3				2-41N
4				2-58N
5				2-62N
6				2-53N
9				3-46N
10				4-10N
11				4-56N
12	4-41	4-41	4-35L	4-35
13	4-62	4-62	4-45	4-45
16				5-08N
17				5-46N
18				5-25N
19				5-26N
20				5-57N
23				5-42N
24				5-46N
25	HOLIDAY			
26	6-13	6-13	5-58	5-58
27	6-25	6-25H	6-13	6-13
30				6-01N
31				6-05N

86Jun Strike 88.00

Dec	Open	High	Low	Close
2				1-29N
3				1-34N
4				1-46N
5				1-47N
6				1-40N
9				2-21N
10				2-42N
11				3-15N
12	3-00	3-03	2-63L	2-63
13				3-07N
16				3-30N
17				3-62N
18				3-44N
19				3-45N
20				4-08N
23	4-00	4-00	3-59	3-59
24				3-62N
25	HOLIDAY			
26				4-07N
27				4-25N
30	4-37	4-37H	4-14	4-14
31				4-15N

86Jun Strike 90.00

Dec	Open	High	Low	Close
2	0-46	0-48	0-45L	0-48
3				0-51N
4				0-59N
5	0-59	0-59	0-58	0-58
6	0-48	0-53	0-47	0-53
9				1-18N
10	1-36	1-36	1-35	1-35
11	1-45	1-60	1-45	1-60
12	2-03	2-03	1-45	1-46
13	1-61	1-61	1-54	1-54
16				2-07N
17				2-32N
18	2-05	2-18	2-05	2-18
19				2-20N
20	2-44	2-44H	2-41	2-41
23				2-30N
24				2-33N
25	HOLIDAY			
26				2-38N
27				2-53N
30				2-43N
31				2-44N

86Jun Strike 92.00

Dec	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10	0-45	0-51	0-45L	0-50
11	1-04	1-04	1-01	1-01
12	0-61	1-00	0-56	0-57
13	1-03	1-03	0-63	0-63
16	0-60	1-06	0-60	1-06
17	1-23	1-26	1-23	1-26
18				1-18N
19	1-12	1-18	1-11	1-18
20	1-18	1-38H	1-18	1-32
23	1-28	1-29	1-25	1-25
24				1-27N
25	HOLIDAY			
26				1-30N
27				1-40N
30				1-33N
31				1-30N

86Jun Strike 94.00

Dec	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17	0-43	0-45	0-43L	0-45
18				0-40N
19				0-41N
20				0-49N
23				0-46N
24				0-47N
25	HOLIDAY			
26				0-47N
27				0-52N
30	0-53	0-54H	0-49	0-49
31	0-45	0-46	0-44	0-46

10 YEAR NOTES CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86JUN

Dec	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
2				3			3
3							
4							
5				1L			1L
6				209			209
9							
10	1L			206	201		408
11	1			1	13		15
12	6H	100H	100H	500H	1,402H		2,108H
13	1	5		200	201		407
16					1L		1
17					1,000	902H	1,902
18				4	82		86
19					39		39
20				3	467		470
23			1L		25		26
24							
25	HOLIDAY						
26		1L					1
27		3					3
30			5			478	483
31						81L	81
TOTAL	9	109	106	1,127	3,431	1,461	6,243

10 YEAR NOTES CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86JUN

Dec	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
2	10	210H	219H	246L			685L
3	10	210	219	246			685
4	10	210	219	246			685
5	10	210	219	246			685
6	10	210	219	455			894
9	10	210	219	455			894
10	11	210	219	461	201L		1,102
11	11	210	219	461	214		1,115
12	12H	210	219	869	1,603		2,913
13	5L	210	219	969H	1,804		3,207
16	5	210	219	969	1,805H		3,208
17		210	219	969	1,205	901L	3,504
18		210	219	968	1,288	901	3,586
19		210	219	968	1,288	901	3,586
20		210	219	965	1,705	901	4,000
23		210	219	965	1,705	901	4,000
24		210	219	965	1,705	901	4,000
25	HOLIDAY						
26		209L	219	965	1,704	901	3,998
27		209	219	965	1,704	901	3,998
30		209	219	965	1,704	1,328	4,425
31		209	219	965	1,704	1,409H	4,506H

H = high L = low A = asked B = bid N = nominal

10 YEAR NOTES CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Sep Strike 84.00				86Sep Strike 86.00				86Sep Strike 88.00			
Dec	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2												
3												
4												
5												
6												
9												
10					3-42	3-42	3-42L	3-42	2-31	2-31	2-31L	2-31
11					4-01	4-22	4-01	4-22	2-43	2-61	2-43	2-61
12	5-30	5-38H	5-30L	5-38	4-23	4-23	4-04	4-04	2-59	2-59	2-48	2-48
13				5-49N	4-05	4-09	3-62	4-09	2-51	2-52	2-51	2-52
16				6-17N	4-10	4-37H	4-07	4-37	2-45	3-09	2-45	3-09
17				6-57N				5-07N	3-27	3-35	3-27	3-35
18				6-35N				4-50N	3-20	3-20	3-19	3-19
19				6-35N				4-50N	2-63	3-19	2-63	3-19
20				7-06N				5-19N				3-49N
23				6-54N				5-05N	3-38	3-38H	3-36	3-36
24				6-57N				5-06N				3-37N
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				7-09N				5-21N				3-48N
27				7-26N				5-37N				3-61N
30				7-15N				5-26N				3-53N
31				7-18N				5-29N				3-54N

	86Sep Strike 90.00				86Sep Strike 92.00				86Sep Strike 94.00			
Dec	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2												
3												
4												
5												
6												
9												
10	1-26	1-26	1-26L	1-26								
11	1-43	1-56	1-43	1-56								
12	1-50	1-50	1-47	1-47								
13	1-47	1-49	1-47	1-49	1-01	1-02	1-01	1-02				
16	1-46	2-02	1-46	2-02	0-63	1-14	0-63L	1-14				
17	2-19	2-22	2-19	2-22	1-27	1-27	1-25	1-25				
18	2-06	2-10	2-06	2-10	1-13	1-19	1-13	1-19				
19	2-08	2-10	2-08	2-10	1-13	1-19	1-13	1-19				
20	2-07	2-34H	2-07	2-34				1-36N				
23	2-26	2-26	2-23	2-23	1-29	1-29	1-28	1-28	0-50	0-52	0-50	0-52
24				2-23N				1-28N	0-46	0-48	0-46L	0-48
25	HOLIDAY				HOLIDAY				HOLIDAY			
26	2-33	2-33	2-31	2-31				1-34N				0-55N
27				2-41N	1-42	1-42H	1-42	1-42				0-61N
30				2-33N	1-42	1-42	1-35	1-35	0-58	0-58H	0-56	0-56
31				2-34N				1-35N				0-55N

10 YEAR NOTES CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86SEP

Dec	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
2							
3							
4							
5							
6							
9							
10		1L	2H	1L			4
11		1	2	1			4
12	5H	1	1L	1			8
13		6H	1	1	1L		9
16		1	1	1	1		4
17			1	1	1		3
18			1	1	1		3
19			1	1	1		3
20				1			1L
23			2	7H	7H	1L	17H
24						1	1
25	HOLIDAY						
26				1			1
27					3		3
30					2	3H	5
31							
TOTAL	5	10	12	17	17	5	66

10 YEAR NOTES CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86SEP

Dec	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
2							
3							
4							
5							
6							
9							
10		1L	2L	1L			4L
11		2	4	2			8
12	5H	3	5	3			16
13	5	9	6	4	1L		25
16	5	10H	7	5	2		29
17	5	10	8	6	3		32
18	5	10	9	7	4		35
19	5	10	10H	8	5		38
20	5	10	10	9	5		39
23	5	10	10	11	10	1L	47
24	5	10	10	11	10	2	48
25	HOLIDAY						
26	5	10	10	12H	10	2	49
27	5	10	10	12	13	2	52
30	5	10	10	12	15H	5H	57H
31	5	10	10	12	15	5	57

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Jun Strike 78.00

May	Open	High	Low	Close
1	0-01	0-01H	0-01L	0-01
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 80.00

May	Open	High	Low	Close
1	0-15	0-15H	0-10	0-11
2	0-10	0-11	0-09	0-09
3	0-04	0-04	0-03	0-04
6	0-03	0-04	0-03	0-04
7	0-03	0-04	0-03	0-04
8	0-05	0-06	0-05	0-06
9	0-03	0-04	0-03	0-03
10	0-02	0-02	0-01L	0-01
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 82.00

May	Open	High	Low	Close
1				
2				
3				
6	0-28	0-28	0-27	0-27
7	0-23	0-28	0-20	0-28
8	0-47	0-48H	0-44	0-48
9	0-39	0-39	0-26	0-26
10	0-09	0-09	0-05	0-06
13	0-04	0-05	0-03	0-04
14	0-02	0-02	0-01L	0-01
15				0-01N
16				0-01N
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 84.00

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16	0-19	0-23H	0-17L	0-17
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

10 YEAR NOTES PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85JUN

May	78.00	80.00	82.00	84.00	TOTAL
1	1H	277H			278H
2		243			243
3		114			114
6		89	10		99
7		32	1L		33
8		42	5		47
9		21L	10		31
10		22	16		38
13			75H		75
14			8		8
15			1		1L
16				6H	6
17				1L	1
20					
21					
22					
23					
24					
27	HOLIDAY				
28					
29					
30					
31					
TOTAL	1	840	126	7	974

10 YEAR NOTES PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85JUN

May	78.00	80.00	82.00	84.00	TOTAL
1	1H	147L			148L
2	1	370H			371
3	1	314			315
6	1	332	10		343
7	1	308	11		320
8	1	320	12		333
9	1	341	8L		350
10	1	329	19		349
13	1	329	87		417
14	1	329	89		419
15	1	329	90H		420
16	1	329	90	6L	426
17	1	329	90	7H	427H
20					
21					
22					
23					
24					
27	HOLIDAY				
28					
29					
30					
31					

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Sep Strike 78.00				85Sep Strike 80.00				85Sep Strike 82.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0-40	0-40**H**	0-36	0-37	1-17	1-19**H**	1-17	1-19				
2	0-35	0-36	0-33	0-33	1-17	1-17	1-11	1-11				
3	0-26	0-26	0-24	0-25	0-60	0-61	0-60	0-61	1-60	1-62	1-60	1-62
6				0-22**N**	0-60	0-60	0-57	0-57				1-56**N**
7				0-22**N**	0-49	0-57	0-49	0-57	1-43	1-55	1-43	1-55
8	0-26	0-28	0-26	0-28	1-04	1-07	1-04	1-07	2-02	2-13**H**	2-02	2-13
9				0-21**N**	1-06	1-06	0-56	0-56				1-55**N**
10				0-14**N**	0-40	0-44	0-39	0-39	1-44	1-44	1-27	1-27
13				0-13**N**	0-38	0-38	0-36	0-37				1-26**N**
14	0-10	0-10	0-09	0-09	0-31	0-31	0-25	0-25	1-09	1-10	1-01	1-01
15				0-08**N**	0-25	0-28	0-22	0-27	1-00	1-04	0-56	1-04
16				0-05**N**				0-22**N**	0-60	0-60	0-60	0-60
17				0-07**N**	0-22	0-26	0-22	0-23				0-61**N**
20				0-03**N**	0-12	0-12	0-11	0-11	0-32	0-32	0-28	0-32
21	0-03	0-03	0-03**L**	0-03	0-14	0-14	0-14	0-14	0-36	0-37	0-36	0-37
22				0-06**N**	0-10	0-18	0-10	0-13	0-30	0-41	0-30	0-39
23				0-04**N**	0-16	0-16	0-13	0-13	0-40	0-41	0-35	0-35
24				0-04**N**	0-12	0-12	0-12	0-12	0-33	0-33	0-33	0-33
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				0-01**N**	0-09	0-09	0-08	0-08	0-21	0-24	0-21	0-22
29				0-02**N**	0-08	0-09	0-08	0-08	0-25	0-26	0-25	0-25
30				0-01**N**				0-05**N**	0-19	0-24	0-14**L**	0-16
31				0-01**N**	0-05	0-05	0-04**L**	0-04	0-18	0-18	0-14	0-14

	85Sep Strike 84.00					85Sep Strike 86.00			
May	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1									
2									
3									
6									
7									
8									
9									
10									
13									
14									
15									
16									
17									
20	1-16	1-16	1-04	1-14					
21	1-20	1-22	1-20	1-22					
22	1-14	1-27	1-14	1-27					
23	1-31	1-33**H**	1-20	1-20					
24	1-19	1-19	1-14	1-14					
27	**HOLIDAY**					**HOLIDAY**			
28	0-56	0-60	0-56	0-60	0-58				
29	0-62	0-62	0-58	0-58					
30	0-54	0-57	0-47	0-47		1-55	1-58**H**	1-44	1-44
31	0-51	0-51	0-39**L**	0-39		1-49	1-49	1-28**L**	1-28

10 YEAR NOTES PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

May	78.00	80.00	82.00	84.00	86.00	TOTAL
1	125**H**	111**H**				236
2	89	4				93
3	60	10				70
6		100				100
7		10	92			102
8	6**L**	30	2**L**			38
9		20				20
10		90				90
13		24				24
14	25	21	300			346
15		100	25			125
16			8			8**L**
17		30				30
20		3**L**	7	203**H**		213
21	25	3	31	78		137
22		53	172	65		290
23		3	3	3**L**		9
24		3	3	76		82
27	**HOLIDAY**					
28		38	4	139		181
29		3	348	143		494
30			436**H**	176	3**H**	615**H**
31		63	11	196	2**L**	272
TOTAL	330	719	1,442	1,079	5	3,575

10 YEAR NOTES PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

May	78.00	80.00	82.00	84.00	86.00	TOTAL
1	30**L**	100				130
2	94**H**	100				194
3	54	100				154
6	54	40**L**				94**L**
7	54	40	92**L**			186
8	60	60	92			212
9	60	65	92			217
10	60	126	92			278
13	60	86	92			238
14	85	101	348			534
15	85	169	361			615
16	85	169	361			615
17	85	175	361			621
20	85	175	361	199**L**		820
21	76	175	389	202		842
22	76	219**H**	533	251		1,079
23	76	219	533	251		1,079
24	76	219	533	304		1,132
27	**HOLIDAY**					
28	76	219	534	306		1,135
29	76	219	879	338		1,512
30	76	219	1,067	479		1,841
31	76	197	1,073**H**	548**H**		1,894**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 78.00

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24	0-23	0-23**H**	0-23**L**	0-23
27	**HOLIDAY**			
28				0-13**N**
29				0-12**N**
30				0-09**N**
31				0-08**N**

10 YEAR NOTES PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

May	78.00	TOTAL
1		
2		
3		
6		
7		
8		
9		
10		
13		
14		
15		
16		
17		
20		
21		
22		
23		
24	25**H**	25**H**
27	**HOLIDAY**	
28		
29		
30		
31		
TOTAL	25	25

10 YEAR NOTES PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

May	78.00	TOTAL
1		
2		
3		
6		
7		
8		
9		
10		
13		
14		
15		
16		
17		
20		
21		
22		
23		
24	25**H**	25**H**
27	**HOLIDAY**	
28	25	25
29	25	25
30	25	25
31	25	25

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 78.00

Jun	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-02**N**
12	0-02	0-02	0-02**L**	0-02
13				0-02**N**
14				0-02**N**
17				0-02**N**
18				0-02**N**
19				0-02**N**
20				0-03**N**
21				0-04**N**
24				0-04**N**
25	0-04	0-04**H**	0-03	0-04
26				0-04**N**
27				0-02**N**
28				0-01**N**

85Sep Strike 80.00

Jun	Open	High	Low	Close
3	0-01	0-01	0-01**L**	0-01
4				0-02**N**
5				0-02**N**
6				0-02**N**
7				0-04**N**
10				0-04**N**
11				0-04**N**
12	0-04	0-06	0-04	0-06
13				0-07**N**
14				0-05**N**
17				0-04**N**
18				0-04**N**
19				0-05**N**
20	0-06	0-06	0-06	0-06
21				0-09**N**
24	0-09	0-10	0-09	0-10
25				0-10**N**
26	0-10	0-12**H**	0-09	0-12
27	0-10	0-10	0-09	0-09
28				0-03**N**

85Sep Strike 82.00

Jun	Open	High	Low	Close
3	0-04	0-07	0-04**L**	0-07
4	0-07	0-07	0-07	0-07
5	0-04	0-04	0-04	0-04
6	0-05	0-06	0-05	0-06
7				0-16**N**
10	0-19	0-19	0-15	0-15
11	0-13	0-13	0-12	0-12
12	0-08	0-13	0-08	0-13
13	0-14	0-17	0-12	0-16
14	0-10	0-12	0-08	0-12
17	0-09	0-09	0-09	0-09
18	0-07	0-07	0-07	0-07
19	0-07	0-09	0-07	0-09
20	0-08	0-13	0-08	0-13
21	0-16	0-23	0-16	0-22
24	0-26	0-28	0-26	0-28
25	0-30	0-33**H**	0-30	0-31
26	0-30	0-31	0-28	0-31
27	0-24	0-25	0-19	0-19
28	0-13	0-13	0-12	0-12

85Sep Strike 84.00

Jun	Open	High	Low	Close
3	0-22	0-22	0-17	0-19
4	0-21	0-25	0-20	0-23
5	0-14	0-17	0-14**L**	0-15
6	0-19	0-19	0-18	0-18
7	0-37	0-39	0-31	0-39
10	0-45	0-45	0-41	0-41
11	0-37	0-37	0-28	0-30
12	0-24	0-34	0-24	0-34
13	0-39	0-43	0-33	0-39
14	0-29	0-29	0-22	0-23
17	0-19	0-22	0-19	0-22
18	0-20	0-22	0-18	0-19
19	0-22	0-26	0-22	0-26
20	0-27	0-36	0-27	0-34
21	0-44	0-59	0-44	0-53
24	0-62	0-63	0-59	0-63
25	1-11	1-15**H**	1-05	1-08
26	1-11	1-11	1-02	1-11
27	0-60	0-61	0-48	0-49
28	0-35	0-36	0-34	0-35

85Sep Strike 86.00

Jun	Open	High	Low	Close
3	0-51	0-53	0-51	0-53
4	0-55	0-56	0-52	0-55
5	0-38	0-43	0-38**L**	0-39
6	0-48	0-53	0-45	0-52
7	1-05	1-25	1-02	1-24
10	1-28	1-31	1-23	1-23
11	1-14	1-14	1-04	1-04
12	0-61	1-13	0-58	1-13
13	1-23	1-26	1-08	1-21
14	1-11	1-11	0-56	0-57
17	0-48	0-55	0-48	0-55
18	0-50	0-54	0-44	0-46
19	0-54	1-00	0-54	1-00
20	1-02	1-17	0-62	1-13
21	1-39	1-54	1-39	1-46
24	2-00	2-02	1-58	2-02
25	2-20	2-20**H**	2-05	2-14
26	2-14	2-20	2-04	2-20
27	1-59	1-62	1-40	1-40
28	1-29	1-29	1-18	1-23

85Sep Strike 88.00

Jun	Open	High	Low	Close
3				
4				
5	1-21	1-27	1-20**L**	1-20
6	1-40	1-44	1-36	1-40
7	2-04	2-33	2-02	2-32
10	2-41	2-42	2-33	2-33
11	2-20	2-20	2-06	2-06
12	1-52	2-16	1-52	2-16
13	2-33	2-36	2-10	2-30
14	2-11	2-11	1-42	1-49
17	1-32	1-47	1-32	1-47
18	1-41	1-48	1-33	1-33**A**
19	1-48	1-63	1-48	1-63
20	2-02	2-24	1-61	2-17
21	2-54	3-15	2-54	3-02
24	3-30	3-30	3-23	3-30
25				3-43**N**
26	3-44	3-54**H**	3-32	3-54
27	3-24	3-24	2-60	3-00
28	2-49	2-49	2-33	2-37

10 YEAR NOTES PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Jun	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
3		3**L**	3	121	53		180
4			3	134	8		145
5			13	103	60	50	226
6			78	33	293	249**H**	653
7				142	53	113	308
10			10	20	278	3	311
11			28	175	139	3	345
12	200**H**	150**H**	2**L**	102	486	2**L**	942
13	40**L**		4	229	430	24	727
14			12	18	123	53	206
17			10	3**L**	18	3	34
18			3	23	23	215	264
19			3	3	36	141	183
20		25	3	443	253	42	766
21			17	155	385	72	629
24		23	11	45	128	230	437
25	40		203**H**	537**H**	403		1,183
26		103	3	335	79	3	523
27			3	6	3**L**	3	15**L**
28		20	3	144	1,313**H**	3	1,483**H**
TOTAL	280	324	412	2,771	4,564	1,209	9,560

10 YEAR NOTES PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Jun	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
3	76**L**	197**L**	753**H**	452	50**L**		1,528**L**
4	76	197	753	571	55		1,652
5	76	197	744	502	115	50**L**	1,684
6	76	197	670	450**L**	351	277	2,021
7	76	197	668	540	360	316	2,157
10	76	197	661	552	630	316	2,432
11	76	197	636	627	766	316	2,618
12	260	317	635	626	726	316	2,880
13	260	317	636	842	1,005	297	3,357
14	260	317	647	857	1,124	297	3,502
17	260	317	642	857	1,116	296	3,488
18	260	317	642	847	1,106	508	3,680
19	260	317	642	847	1,119	646	3,831
20	260	342**H**	642	966	1,089	607	3,906
21	260	342	625**L**	946	1,217	665	4,055
24	260	322	633	946	1,292	841**H**	4,294
25	280**H**	322	738	1,036	1,017	841	4,234
26	280	242	738	1,076	1,048	841	4,225
27	280	242	730	1,076	973	841	4,142
28	280	242	730	1,182**H**	2,209**H**	841	5,484**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 78.00 / **85Dec Strike 80.00** / **85Dec Strike 82.00**

Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0-06N	0-11	0-11	0-11L	0-11	0-32	0-33	0-32L	0-33
4				0-06N				0-11N				0-33N
5				0-04N				0-11N				0-24N
6				0-07N				0-17N				0-35N
7				0-16N				0-32N				0-61N
10				0-15N	0-35	0-35	0-30	0-30	1-02	1-02	0-61	0-61
11				0-13N	0-28	0-28	0-26	0-26	0-54	0-54	0-48	0-48
12				0-15N				0-28N				0-54N
13				0-14N				0-28N				0-54N
14	0-10	0-10H	0-10L	0-10				0-21N				0-41N
17				0-09N				0-20N				0-40N
18				0-08N				0-18N				0-34N
19				0-10N				0-23N				0-45N
20				0-14N				0-28N	0-56	0-55	0-53	0-54
21				0-19N				0-39N				1-08N
24				0-25N	0-45	0-48H	0-44	0-48	1-14	1-23H	1-14	1-23
25				0-26N				0-51N				1-25N
26				0-27N				0-52N				1-27N
27				0-16N				0-36N				1-04N
28				0-12N				0-20N				0-54N

85Dec Strike 84.00 / **85Dec Strike 86.00**

Jun	Open	High	Low	Close	Open	High	Low	Close
3								
4								
5					1-34	1-35	1-26L	1-26
6								1-51N
7					2-14	2-38	2-14	2-38
10	1-37	1-37	1-36	1-36	2-46	2-46	2-29	2-31
11	1-30	1-30	1-18	1-18	2-24	2-24	2-08	2-08
12				1-30N				2-25N
13	1-40	1-40	1-36	1-36				2-28N
14	1-14	1-14	1-14L	1-14				1-63N
17				1-12N				1-61N
18				1-00N				1-47N
19				1-19N				2-07N
20				1-31N				2-25N
21	2-01	2-03H	1-60	1-60A				3-00N
24				2-14N	3-11	3-22H	3-11	3-22
25				2-21N				3-34N
26				2-25N				3-40N
27				1-53N				2-56N
28				1-36N				2-35N

10 YEAR NOTES PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Jun	78.00	80.00	82.00	84.00	86.00	TOTAL
3		51H	31H			82
4						
5		2L			85H	87
6						
7					41	41
10		3	3	3	6	15
11		3	3	3	3L	12
12						
13				20H		20
14	25H					25
17				1L		1L
18						
19						
20			1L			1
21				15		15
24		50	25	10	41	126H
25						
26						
27						
28						
TOTAL	25	109	63	52	176	425

10 YEAR NOTES PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Jun	78.00	80.00	82.00	84.00	86.00	TOTAL
3	25H	48	25			98L
4	25	48	25			98
5	25	50	25		85H	185
6	25	50	25		85	185
7	25	50	25		44	144
10	25	50	25		41	141
11	25	50	25		41	141
12	25	50	25		41	141
13	25	50	25	20L	41	161
14	25	50	25	20	41	161
17	25	50	25	21	41	162
18	25	50	25	21	41	162
19	25	50	25	21	41	162
20	25	50	26	21	41	163
21	25	50	26	36	41	178
24	25	76H	39H	46H	26L	212H
25	25	26L	13L	46	26	136
26	25	26	13	46	26	136
27	25	26	13	46	26	136
28	25	26	13	46	26	136

10 YEAR NOTES PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 78.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

85Sep Strike 80.00

Jul	Open	High	Low	Close
1				0-02**N**
2				0-03**N**
3				0-03**N**
4	**HOLIDAY**			
5				0-01**N**
8				0-01**N**
9	0-02	0-02	0-02	0-02
10				0-02**N**
11				0-02**N**
12				0-02**N**
15				0-02**N**
16				0-02**N**
17				0-02**N**
18				0-03**N**
19				0-03**N**
22	0-03	0-03**H**	0-03	0-03
23				0-03**N**
24	0-02	0-02	0-02	0-02
25	0-02	0-02	0-02	0-02
26				0-02**N**
29	0-03	0-03	0-02	0-02
30	0-01	0-01	0-01**L**	0-01
31	0-01	0-01	0-01	0-01

85Sep Strike 82.00

Jul	Open	High	Low	Close
1	0-09	0-09	0-06	0-07
2	0-09	0-09	0-09	0-09
3	0-08	0-08	0-08	0-08
4	**HOLIDAY**			
5	0-04	0-04	0-04**L**	0-04
8				0-04**N**
9	0-06	0-06	0-05	0-05
10	0-04	0-04	0-04	0-04
11	0-05	0-09	0-05	0-08
12	0-07	0-10	0-07	0-08
15	0-09	0-09	0-08	0-08
16	0-07	0-07	0-05	0-05
17	0-04	0-05	0-04	0-05
18	0-04	0-07	0-04	0-07
19	0-06	0-06	0-06	0-06
22	0-09	0-10	0-09	0-09
23	0-11	0-11	0-09	0-09
24	0-07	0-08	0-07	0-08
25	0-08	0-10	0-08	0-08
26	0-12	0-12	0-08	0-09
29	0-11	0-14	0-11	0-12
30	0-10	0-16**H**	0-10	0-11
31	0-09	0-09	0-07	0-07

85Sep Strike 84.00

Jul	Open	High	Low	Close
1	0-28	0-29	0-26	0-29
2	0-32	0-32	0-28	0-28
3	0-26	0-29	0-25	0-29
4	**HOLIDAY**			
5	C-14	0-14	0-07**L**	0-10
8	0-12	0-14	0-12	0-14
9	0-16	0-16	0-12	0-14
10	0-14	0-15	0-14	0-15
11	0-18	0-26	0-18	0-26
12	0-24	0-37	0-24	0-26
15	0-29	0-32	0-25	0-25
16	0-23	0-23	0-19	0-19
17	0-12	0-16	0-12	0-16
18	0-14	0-27	0-14	0-27
19	0-24	0-32	0-24	0-27
22	0-34	0-36	0-33	0-34
23	0-40	0-40	0-34	0-35
24	0-29	0-37	0-29	0-37
25	0-40	0-41	0-37	0-37
26	0-49	0-49	0-38	0-44
29	0-52	0-61**H**	0-52	0-52
30	0-51	0-54	0-43	0-46
31	0-44	0-47	0-35	0-35

85Sep Strike 86.00

Jul	Open	High	Low	Close
1	1-08	1-10	1-04	1-08
2	1-15	1-15	1-04	1-11
3	1-06	1-12	0-61	1-12
4	**HOLIDAY**			
5	0-44	0-44	0-29**L**	0-34
8	0-40	0-45	0-36	0-45
9	0-51	0-51	0-41	0-44
10	0-45	0-47	0-44	0-47
11	0-54	1-14	0-54	1-08
12	1-07	1-21	1-05	1-08
15	1-17	1-17	1-01	1-03
16	1-00	1-00	0-55	0-55
17	0-42	0-53	0-42	0-46
18	0-47	1-16	0-47	1-16
19	1-09	1-18	1-09	1-15
22	1-34	1-37	1-24	1-33**B**
23	1-43	1-43	1-29	1-36
24	1-24	1-40	1-23	1-40
25	1-46	1-52	1-46	1-46
26	2-01	2-01	1-47	1-54
29	2-11	2-25**H**	2-08	2-11
30	2-12	2-16	1-60	2-06
31	1-62	2-04	1-42	1-42

85Sep Strike 88.00

Jul	Open	High	Low	Close
1	2-18	2-24	2-11	2-20
2	2-31	2-31	2-15	2-24
3	2-17	2-28	2-10	2-28
4	**HOLIDAY**			
5	1-40	1-40	1-22**L**	1-24
8	1-35	1-45	1-33	1-45
9	1-56	1-56	1-35	1-43
10	1-40	1-49	1-40	1-49
11	1-60	2-24	1-60	2-24
12	2-20	2-45	2-16	2-23
15	2-20	2-20	2-10	2-14
16				1-62**N**
17	1-42	1-58	1-42	1-49
18	1-51	2-35	1-51	2-35
19	2-31	2-44	2-31	2-38
22	3-05	3-09	2-62	3 06**B**
23	3-20	3-20	2-62	3-11
24	2-54	3-15	2-54	3 15
25	3-24	3-31	3-24	3-28
26				3-40**N**
29	4-19	4-19**H**	4-01	4-01
30	3-59	4-07	3-46	3-57
31	3-49	3-58	3-27	3-27

10 YEAR NOTES PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Jul	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
1			12	3	7	3	25**L**
2			4	3	3**L**	39	49
3			3	3	207	3	216
4	**HOLIDAY**						
5				103	203	147	453
8			92	3	297	3	395
9			1**L**	18	11	1**L**	31
10		40**H**	3	303	341	3	690
11			3	105	633**H**	5	746**H**
12			30	12	31	1	74
15			5	110	5	168	288
16			3	203	18		224
17			5	6	127	3	141
18			3	103	70	3	179
19			3	322**H**	3	3	331
22		3**L**	30	135	129	3	300
23			28	190	7	498**H**	723
24		3	3	100	5	3	114
25		3	78	108	3	3	195
26			102**H**	1**L**	101		204
29			5	30	9		44
30		5	70	315	5	5	400
31		3	3	13	103	3	125
TOTAL		57	486	2,189	2,318	897	5,947

10 YEAR NOTES PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Jul	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
1	280**H**	242**L**	730**L**	1,182	2,205**H**	841**H**	5,480**H**
2	280	242	730	1,182	2,205	805	5,444
3	280	242	730	1,182	2,088	805	5,327
4	**HOLIDAY**						
5	280	242	730	1,282	2,009	668	5,211
8	280	242	822**H**	1,282	1,997	668	5,291
9	260**L**	242	822	1,278	1,991	668	5,261
10	260	282	822	1,178	2,030	668	5,240
11	260	282	730	1,239	2,195	668	5,374
12	260	282	755	1,241	2,164	669	5,371
15	260	282	755	1,260	2,115	539	5,211
16	260	282	756	1,361**H**	2,101	539	5,299
17	260	282	758	1,161	2,166	539	5,166
18	260	282	758	1,161	2,152	539	5,152
19	260	282	758	1,168	2,151	539	5,158
22	260	282	781	1,153	2,027	539	5,042
23	260	282	806	905	2,023	313**L**	4,589
24	260	282	805	809	2,022	313	4,491
25	260	282	755	809	2,022	313	4,441
26	260	282	781	809	2,012	313	4,457
29	260	282	781	775	2,008	313	4,419
30	260	282	797	631**L**	2,007	313	4,290
31	260	283**H**	796	631	1,957**L**	313	4,240**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Dec Strike 78.00				85Dec Strike 80.00				85Dec Strike 82.00			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-08N				0-20N				0-43N
2				0-08N				0-21N				0-46N
3				0-08N				0-21N				0-47N
4	HOLIDAY				HOLIDAY				HOLIDAY			
5				0-03N				0-10N				0-25N
8				0-04N				0-13N				0-31N
9				0-04N				0-13N				0-31N
10				0-04N				0-15N				0-33N
11				0-07N				0-19N				0-44N
12				0-08N				0-22N	0-59	0-59	0-48L	0-48
15				0-08N				0-23N	0-60	0-60	0-49	0-49
16				0-07N				0-20N				0-44N
17				0-07N				0-18N				0-39N
18				0-11N				0-25N				0-54N
19				0-10N				0-25N				0-54N
22				0-12N				0-30N				1-00N
23				0-12N				0-30N				1-00N
24				0-13N				0-31N				1-02N
25				0-15N				0-33N	1-12	1-12	1-07	1-07
26	0-16	0-16H	0-16L	0-16				0-35N				1-08N
29				0-18N				0-39N				1-18N
30				0-17N	0-41	0-43H	0-40L	0-40	1-16	1-21H	1-11	1-17
31				0-14N				0-33N	1-07	1-07	1-07	1-07

	85Dec Strike 84.00					85Dec Strike 86.00			
Jul	Open		High	Low	Close	Open	High	Low	Close
1					1-19N				2-13N
2	1-24		1-24	1-24	1-24				2-24N
3					1-25N				2-26N
4	HOLIDAY					HOLIDAY			
5					0-53N				1-37N
8	0-58		1-00	0-58L	1-00				1-53N
9	1-12		1-12	1-00	1-00	1-50	1-54	1-50L	1-54
10					1-04N				1-58N
11					1-22N				2-20N
12	1-25		1-44	1-25	1-27				2-24N
15					1-29N				2-24N
16	1-22		1-22	1-20	1-20				2-13N
17					1-12N	2-02	2-05	2-02	2-04
18	1-22		1-35	1-22	1-35				2-40N
19	1-28	1-29	1-37	1-28	1-37	2-32	2-43	2-32	2-43
22					1-53N				3-01N
23	1-55		1-60	1-53	1-56				3-01N
24					1-58N				3-08N
25					2-02N				3-17N
26	1-60		2-07	1-60	2-07				3-25N
29					2-20N				3-40N
30	2-12		2-26H	2-12	2-17				3-40N
31					2-01N	3-22	3-22H	3-17	3-17

10 YEAR NOTES PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85DEC

Jul	78.00	80.00	82.00	84.00	86.00	TOTAL
1						
2				5		5L
3						
4	HOLIDAY					
5						
8				20		20
9				10	15	25
10						
11						
12			2L	5		7
15			50H	2L		52
16				15		15
17					10L	10
18				52		52
19				155		155
22					150H	150
23				527H		527H
24						
25			10			10
26	5H			9		14
29						
30		4H	50	20		74
31			5			5
TOTAL	5	4	117	820	175	1,121

10 YEAR NOTES PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85DEC

Jul	78.00	80.00	82.00	84.00	86.00	TOTAL
1	25H	26L	13L	46L	26L	136L
2	25	26	13	51	26	141
3	25	26	13	51	26	141
4	HOLIDAY					
5	25	26	13	51	26	141
8	25	26	13	71	26	161
9	25	26	13	81	40	185
10	25	26	13	81	40	185
11	25	26	13	81	40	185
12	25	26	13	86	40	190
15	25	26	51	86	40	228
16	25	26	51	101	40	243
17	25	26	51	101	50	253
18	25	26	51	133	50	285
19	25	26	51	279	50	431
22	25	26	51	279	174H	555
23	25	26	51	695	174	971
24	25	26	51	695	174	971
25	25	26	61H	695	174	981H
26	25	26	61	694	174	980
29	25	26	61	686	174	972
30	25	30H	28	706H	174	963
31	25	30	28	686	174	943

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Sep Strike 78.00

Aug	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
26				
27				
28				
29				
30				

85Sep Strike 80.00

Aug	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6	0-01	0-01**H**	0-01**L**	0-01
7	0-01	0-01	0-01	0-01
8	0-01	0-01	0-01	0-01
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
26				
27				
28				
29				
30				

85Sep Strike 82.00

Aug	Open	High	Low	Close
1	0-04	0-04	0-04	0-04
2	0-05	0-07**H**	0-05	0-07
5	0-07	0-07	0-06	0-06
6	0-02	0-03	0-02	0-03
7	0-06	0-06	0-04	0-04
8	0-03	0-03	0-02	0-02
9	0-02	0-02	0-01**L**	0-01
12	0-01	0-01	0-01	0-01
13	0-01	0-01	0-01	0-01
14	0-01	0-01	0-01	0-01
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
26				
27				
28				
29				
30				

85Sep Strike 84.00

Aug	Open	High	Low	Close
1	0-25	0-26	0-23	0-25
2	0-30	0-42**H**	0-30	0-42
5	0-41	0-41	0-35	0-35
6	0-25	0-32	0-25	0-32
7	0-34	0-34	0-22	0-22
8	0-17	0-17	0-10	0-11
9	0-13	0-13	0-07	0-07
12	0-04	0-07	0-04	0-06
13	0-07	0-08	0-07	0-08
14	0-08	0-08	0-05	0-05
15	0-02	0-03	0-02	0-03
16	0-04	0-05	0-02	0-02
19	0-02	0-02	0-01**L**	0-01
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
26				
27				
28				
29				
30				

85Sep Strike 86.00

Aug	Open	High	Low	Close
1	1-25	1-32	1-21	1-21
2	1-38	1-61	1-38	1-61
5	2-00	2-00**H**	1-51	1-51
6	1-34	1-51	1-34	1-51
7	1-56	1-58	1-25	1-25
8	1-16	1-16	0-55	0-58
9	1-07	1-07	0-42	0-47
12	0-35	0-50	0-35	0-44
13	0-52	0-60	0-52	0-59
14	1-02	1-02	0-41	0-41
15	0-33	0-38	0-24	0-38
16	0-47	0-47	0-18	0-18
19	0-15	0-15	0-09	0-09
20	0-09	0-15	0-08	0-08
21	0-04	0-05	0-03	0-03
22	0-01	0-01	0-01**L**	0-01
23	0-01	0-01	0-01	0-01
26				
27				
28				
29				
30				

85Sep Strike 88.00

Aug	Open	High	Low	Close
1	3-03	3-03	2-61	2-61
2				3-52**N**
5				3-36**N**
6	3-21	3-40	3-21	3-40
7	3-48	3-48**H**	3-11	3-11
8	3-00	3-00	2-28	2-28
9	2-45	2-45	2-06	2-17
12	1-63	2-25	1-63	2-18
13	2-31	2-47	2-31	2-47
14	2-54	2-54	2-18	2-18
15	2-02	2-15	1-54	2-13
16	2-34	2-34	1-42	1-42
19	1-41	1-41	1-22	1-25
20	1-30	1-46	1-14	1-15
21	1-04	1-12	0-60	0-60
22	0-44	0-52	0-26**L**	0-50
23	0-57	0-57	0-50	0-50
26				
27				
28				
29				
30				

10 YEAR NOTES PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85SEP

Aug	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
1				400	1**L**		401
2			2	200	70		272
5			3	5	83		91
6		3**L**	3	22	4	3	35
7		10	112**H**	3	3	2	130
8			52	237	7	2	298
9		50**H**	2	22	4	2	80
12			100	175			275
13			1**L**	64	14	4	83
14			3	34	2	2	41
15				29	102**H**	2	133
16				402**H**	39	2	443**H**
19					10		10
20				2**L**	16	4	22
21					2		2**L**
22					2	82**H**	84
23					1	1**L**	2
26							
27							
28							
29							
30							
TOTAL		63	278	1,595	360	106	2,402

10 YEAR NOTES PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85SEP

Aug	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
1	260**H**	283**H**	796	979**H**	1,952**H**	313**L**	4,583**H**
2	260	283	794**L**	837	1,883	313	4,370
5	260	283	795	818	1,837	313	4,306
6	260	282	794	818	1,836	313	4,303**L**
7	260	272	838	817	1,834	313	4,334
8	260	272	879	933	1,835	314	4,493
9	260	268**L**	879	908	1,834	314	4,463
12	260	268	879	878	1,834	314	4,433
13	260	268	880**H**	878	1,824**L**	314	4,424
14	260	268	880	879	1,825	315**H**	4,427
15	260	268	878	867	1,840	313	4,426
16	260	268	878	755**L**	1,835	313	4,309
19	260	268	878	755	1,845	313	4,319
20	260	268	878	755	1,855	313	4,329
21	260	268	878	755	1,855	313	4,329
22	260	268	878	755	1,855	313	4,329
23							
26							
27							
28							
29							
30							

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 78.00

Aug	Open	High	Low	Close
1				0-11**N**
2				0-14**N**
5				0-12**N**
6				0-14**N**
7				0-10**N**
8				0-07**N**
9				0-07**N**
12				0-06**N**
13				0-07**N**
14				0-06**N**
15				0-06**N**
16				0-03**N**
19	0-04	0-04**H**	0-04	0-04
20	0-04	0-04	0-04	0-04
21				0-03**N**
22				0-03**N**
23				0-03**N**
26				0-03**N**
27				0-02**N**
28	0-02	0-02	0-02**L**	0-02
29	0-02	0-02	0-02	0-02
30				0-03**N**

85Dec Strike 80.00

Aug	Open	High	Low	Close
1				0-25**N**
2				0-33**N**
5				0-32**N**
6				0-35**N**
7				0-26**N**
8				0-20**N**
9				0-18**N**
12				0-16**N**
13				0-18**N**
14				0-15**N**
15				0-14**N**
16				0-10**N**
19				0-07**N**
20	0-07	0-09**H**	0-06	0-07
21				0-06**N**
22				0-06**N**
23				0-06**N**
26				0-07**N**
27				0-06**N**
28	0-06	0-06	0-06	0-06
29	0-05	0-05	0-05**L**	0-05
30	0-06	0-08	0-06	0-08

85Dec Strike 82.00

Aug	Open	High	Low	Close
1				0-56**N**
2				1-08**N**
5				1-05**N**
6	1-09	1-09	1-09	1-09
7	1-11	1-11**H**	0-63	0-63
8				0-46**N**
9				0-42**N**
12	0-44	0-44	0-40	0-40
13				0-44**N**
14	0-40	0-40	0-40	0-40
15	0-33	0-38	0-33	0-37
16	0-40	0-40	0-28	0-28
19	0-24	0-24	0-24	0-24
20	0-21	0-26	0-21	0-22
21	0-18	0-19	0-18	0-18
22				0-16**N**
23				0-17**N**
26	0-21	0-21	0-19	0-19
27	0-18	0-18	0-16	0-16
28	0-14	0-17	0-14**L**	0-17
29	0-14	0-17	0-14	0-17
30	0-17	0-21	0-17	0-21

85Dec Strike 84.00

Aug	Open	High	Low	Close
1				1-43**N**
2				2-06**N**
5	2-15	2-15**H**	2-04	2-04
6	1-60	2-06	1-58	2-06
7				1-52**N**
8				1-29**N**
9	1-35	1-35	1-20	1-20
12	1-20	1-20	1-20	1-20
13				1-31**N**
14	1-20	1-20	1-20	1-20
15	1-10	1-13	1-09	1-13
16	1-22	1-22	1-00	1-00
19	0-55	0-57	0-55	0-56
20	0-53	0-62	0-49	0-50
21	0-45	0-49	0-42	0-42
22	0-38	0-43	0-38	0-41
23	0-42	0-46	0-42	0-46
26	0-44	0-49	0-44	0-46
27	0-45	0-45	0-37	0-37
28	0-35	0-40	0-35**L**	0-40
29	0-36	0-40	0-36	0-38
30	0-41	0-50	0-41	0-50

85Dec Strike 86.00

Aug	Open	High	Low	Close
1				2-53**N**
2				3-26**N**
5				3-20**N**
6				3-26**N**
7				3-00**N**
8				2-35**N**
9				2-25**N**
12				2-23**N**
13				2-40**N**
14	2-23	2-23	2-20	2-20
15	2-10	2-16	2-10	2-16
16	2-29	2-29**H**	1-59	1-59
19	1-46	1-50	1-46	1-48
20	1-40	1-55	1-39	1-39
21	1-33	1-37	1-28	1-28
22	1-20	1-25	1-17	1-25
23	1-24	1-30	1-24	1-30
26	1-30	1-38	1-30	1-33
27	1-31	1-31	1-18	1-18
28	1-15	1-22	1-15**L**	1-22
29	1-16	1-22	1-16	1-19
30	1-26	1-43	1-26	1-43

10 YEAR NOTES PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Aug	78.00	80.00	82.00	84.00	86.00	TOTAL
1					10	10
2						
5				68		68
6			10	30		40
7			50			50
8						
9				27		27
12			2	50		52
13						
14			20	5	5	30
15			2	27	10	39
16			9	7	4	20
19	1**L**		2	1**L**		4**L**
20	2**H**	6**H**	4	18	4	34
21			4	5		9
22				51	186**H**	237**H**
23			2	152**H**	12	166
26			1**L**	17	176	194
27			2	27	2**L**	31
28	2	2**L**	77**H**	68	42	191
29	2	2	3	141	25	173
30		2	3		92	97
TOTAL	7	12	191	694	568	1,472

10 YEAR NOTES PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Aug	78.00	80.00	82.00	84.00	86.00	TOTAL
1	25**H**	30**H**	28**L**	686**L**	174**L**	943**L**
2	25	30	28	686	174	943
5	25	30	28	729	174	986
6	25	30	35	719	174	983
7	25	30	85	719	174	1,033
8	25	30	85	719	174	1,033
9	25	30	85	716	174	1,030
12	25	30	87	746	174	1,062
13	25	30	87	746	174	1,062
14	25	30	107	746	174	1,082
15	25	30	109	769	174	1,107
16	25	30	114	772	174	1,115
19	25	30	114	771	174	1,114
20	25	30	114	775	174	1,118
21	25	30	110	780	174	1,119
22	25	30	110	731	340	1,236
23	25	30	110	731	335	1,231
26	25	30	111	746	455	1,367
27	25	30	111	756	455	1,377
28	25	30	161	758	491	1,465
29	25	30	161	888**H**	514**H**	1,618**H**
30	25	30	164**H**	888	492	1,599

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Mar Strike 82.00				86Mar Strike 84.00			
Aug	Open	High	Low	Close	Open	High	Low	Close
1								
2								
5								
6								
7								
8								
9								
12								
13								
14								
15								
16								
19								
20								
21								
22								
23								
26								
27								
28								
29								
30	0-60	1-03H	0-60L	1-03	1-40	1-53H	1-40L	1-53

10 YEAR NOTES PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86MAR

Aug	82.00	84.00	TOTAL
1			
2			
5			
6			
7			
8			
9			
12			
13			
14			
15			
16			
19			
20			
21			
22			
23			
26			
27			
28			
29			
30	2H	2H	4H
TOTAL	2	2	4

10 YEAR NOTES PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86MAR

Aug	82.00	84.00	TOTAL
1			
2			
5			
6			
7			
8			
9			
12			
13			
14			
15			
16			
19			
20			
21			
22			
23			
26			
27			
28			
29			
30			

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	85Dec Strike 78.00				85Dec Strike 80.00				85Dec Strike 82.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
3				0-03**N**	0-06	0-06	0-06	0-06	0-19	0-20	0-17	0-17
4				0-02**N**	0-04	0-04	0-04	0-04	0-14	0-14	0-13	0-13
5				0-03**N**	0-05	0-05	0-05	0-05	0-14	0-19	0-14	0-19
6	0-03	0-03**H**	0-03	0-03	0-09	0-11	0-09	0-11	0-26	0-32	0-26	0-32
9	0-03	0-03	0-03	0-03	0-11	0-11	0-10	0-10	0-31	0-31	0-28	0-30
10	0-02	0-02	0-02	0-02	0-08	0-12	0-08	0-12	0-26	0-32	0-26	0-32
11	0-02	0-02	0-02	0-02	0-12	0-14**H**	0-12	0-13	0-32	0-33**H**	0-30	0-31
12	0-02	0-02	0-02	0-02	0-12	0-12	0-12	0-12	0-30	0-31	0-30	0-31
13	0-02	0-02	0-02	0-02	0-11	0-11	0-09	0-09	0-26	0-28	0-23	0-
16	0-02	0-02	0-02	0-02	0-06	0-06	0-06	0-06	0-18	0-18	0-17	0-18
17				0-02**N**	0-05	0-09	0-05	0-09	0-16	0-21	0-16	0-21
18				0-02**N**	0-07	0-08	0-07	0-07	0-20	0-24	0-20	0-24
19	0-02	0-02	0-02	0-02	0-07	0-07	0-07	0-07	0-24	0-24	0-21	0-21
20	0-02	0-02	0-02	0-02	0-05	0-05	0-05	0-05	0-18	0-18	0-17	0-17
23				0-02**N**	0-05	0-06	0-05	0-06	0-10	0-18	0-10	0-18
24				0-02**N**	0-06	0-06	0-06	0-06	0-18	0-18	0-15	0-15
25				0-02**N**	0-06	0-06	0-04	0-04	0-15	0-15	0-12	0-12
26	0-01	0-01	0-01**L**	0-01	0-02	0-02	0-02**L**	0-02	0-09	0-10	0-08**L**	0-09
27				0-01**N**	0-05	0-05	0-05	0-05	0-13	0-13	0-11	0-11
30				0-01**N**				0-04**N**	0-11	0-11	0-09	0-09

	85Dec Strike 84.00				85Dec Strike 86.00				85Dec Strike 88.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
3	0-49	0-51	0-45	0-45	1-41	1-43	1-33	1-33				
4	0-36	0-37	0-36	0-36	1-21	1-21	1-15	1-17				
5	0-39	0-46	0-39	0-46	1-22	1-33	1-22	1-33	2-48	2-50	2-48	2-50
6	1-00	1-12	0-63	1-11	2-02	2-22	2-00	2-19	3-30	3-57	3-28	3-53
9	1-11	1-11	1-03	1-09	2-18	2-18	2-02	2-16	3-51	3-51	3-36	3-50
10	1-01	1-11	1-01	1-08	2-06	2-16	2-06	2-16	3-35	3-49	3-35	3-49
11	1-10	1-16**H**	1-06	1-10	2-17	2-27**H**	2-09	2-17	3-50	4-00**H**	3-43	3-52
12	1-08	1-11	1-06	1-11	2-14	2-19	2-12	2-19	3-46	3-54	3-45	3-54
13	1-03	1-04	0-51	0-55	2-04	2-12	1-46	1-58	3-38	3-44	3-06	3-22
16	0-50	0-50	0-49	0-49	1-48	1-48	1-43	1-45	3-10	3-10	3-04	3-07
17	0-45	0-56	0-45	0-56	1-36	1-58	1-36	1-58	2-60	3-25	2-60	3-25
18	0-52	0-58	0-52	0-58	1-52	2-04	1-52	2-01	3-19	3-28	3-19	3-28
19	0-61	0-61	0-55	0-56	2-04	2-04	1-55	1-57	3-39	3-39	3-22	3-24
20	0-47	0-49	0-44	0-47	1-42	1-45	1-42	1-43				3-04**N**
23	0-33	0-47	0-33	0-47	1-20	1-47	1-20	1-47	2-38	3-14	2-38	3-14
24	0-50	0-50	0-41	0-41	1-51	1-51	1-33	1-33	3-18	3-18	2-57	2-57
25	0-42	0-42	0-32	0-34	1-37	1-37	1-19	1-22	3-00	3-00	2-40	2-44
26	0-27	0-33	0-27**L**	0-27	1-07	1-18	1-07**L**	1-12	2-22	2-40	2-22**L**	2-28
27	0-39	0-39	0-30	0-32	1-33	1-33	1-18	1-24	2-59	2-59	2-38	2-49
30	0-37	0-37	0-29	0-29	1-30	1-30	1-15	1-17	2-59	2-59	2-40	2-40

10 YEAR NOTES PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Sep	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
2	**HOLIDAY**						
3		4	4	4	4		16**L**
4		4	4	39	5		52
5			15	210	400**H**	102**H**	727**H**
6	2**L**	4	54	26	31	2**L**	119
9	2	2	2**L**	34	7	2	49
10	2	14	27	302	2**L**	2	349
11	2	45**H**	30	2**L**	12	2	93
12	2	2	4	12	12	2	34
13		10	10	175	20		215
16	2	2	32	519**H**	2	2	559
17	2	3	177**H**	302	2	2	488
18		5	11	54	79	4	153
19	74**H**		3	128	20		225
20	20	4	2	129	204	2	361
23		44	144	2	2	2	194
24		3	2	12	53	2	72
25		2	2	105	12	2	123
26		1**L**	89	70			160
27	2	2	4	5	4	4	21
30			107	128	102	2	339
TOTAL	110	151	723	2,258	973	134	4,349

10 YEAR NOTES PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Sep	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
2	**HOLIDAY**						
3	25**L**	30**L**	164	888**L**	492**L**		1,599**L**
4	25	30	164	904	492		1,615
5	25	30	179	1,109	632	100**H**	2,075
6	25	30	129**L**	1,095	632	100	2,011
9	25	30	129	1,079	627	100	1,990
10	25	42	154	998	627	100	1,946
11	25	85	182	998	627	100	2,017
12	25	85	184	1,003	617	100	2,014
13	25	85	194	1,003	597	100	2,004
16	25	85	194	1,003	597	100	2,004
17	25	86	290	1,203	597	100	2,301
18	25	87	290	1,203	659	100	2,364
19	94	87	292	1,268	669**H**	100	2,510
20	114**H**	87	292	1,268	669	100	2,530
23	114	131	233	1,268	594	100	2,440
24	114	132**H**	233	1,268	545	100	2,392
25	114	132	233	1,171	555	100	2,305
26	114	132	271	1,221	555	100	2,393
27	114	132	271	1,219	555	100	2,391
30	114	132	376**H**	1,289**H**	556	100	2,567**H**

H = high   **L** = low   **A** = asked   **B** = bid   **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Mar Strike 78.00				86Mar Strike 80.00				86Mar Strike 82.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
3									1-04	1-04	1-01	1-01
4									0-56	0-56	0-55	0-55
5									0-58	0-62	0-58	0-62
6									1-27	1-30	1-25	1-25
9									1-25	1-25	1-25	1-25
10									1-21	1-21	1-21	1-21
11									1-21	1-32**H**	1-21	1-28
12									1-26	1-26	1-26	1-26
13									1-24	1-24	1-14	1-14
16									1-09	1-09	1-06	1-06
17												1-13**N**
18									1-13	1-13	1-13	1-13
19									1-14	1-14	1-12	1-12
20									1-02	1-04	1-02	1-04
23												1-05**N**
24	0-21	0-21**H**	0-17	0-17	0-39	0-39**H**	0-35	0-35	1-03	1-06	1-00	1-00
25	0-17	0-17	0-14	0-14	0-36	0-36	0-31	0-31	1-04	1-04	0-57	0-57
26	0-12	0-12	0-12**L**	0-12	0-27	0-27	0-26**L**	0-26	0-51	0-55	0-51**L**	0-52
27	0-15	0-15	0-14	0-14	0-31	0-31	0-28	0-28	0-60	0-60	0-56	0-58
30	0-14	0-14	0-14	0-14	0-29	0-30	0-29	0-29	0-60	0-60	0-57	0-57

86Mar Strike 84.00

Sep	Open	High	Low	Close
2	**HOLIDAY**			
3	1-53	1-53	1-46	1-46
4	1-35	1-35	1-33	1-33
5	1-39	1-45	1-39	1-45
6	2-22	2-25	2-22	2-23
9	2-23	2-23	2-23	2-23
10	2-15	2-15	2-15	2-15
11	2-15	2-32**H**	2-15	2-24
12	2-21	2-21	2-21	2-21
13	2-18	2-18	2-04	2-04
16	1-60	1-60	1-57	1-57
17				2-03**N**
18	2-03	2-03	2-03	2-03
19	2-06	2-06	2-00	2-00
20	1-51	1-54	1-51	1-54
23	1-42	1-58	1-42	1-58
24	1-55	1-59	1-49	1-49
25	1-52	1-52	1-37	1-39
26	1-29	1-38	1-29**L**	1-31
27	1-44	1-44	1-40	1-41
30	1-44	1-44	1-34	1-34

10 YEAR NOTES PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Sep	78.00	80.00	82.00	84.00	TOTAL
2	**HOLIDAY**				
3			2	2	4
4			2	2	4
5					
6			4**H**	4	8
9			2	2	4
10			2	2	4
11					
12			4	4	8
13					
16			1**L**	1**L**	2**L**
17			3	3	6
18			2	2	4
19				350**H**	350**H**
20			4	4	8
23				350	350
24			2	2	4
25	52**H**	27**H**	2	2	83
26				5	5
27	4	4**L**	4	4	16
30	2**L**	12	2	127	143
TOTAL	58	43	36	866	1,003

10 YEAR NOTES PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Sep	78.00	80.00	82.00	84.00	TOTAL
2	**HOLIDAY**				
3					
4					
5					
6					
9					
10					
11					
12					
13					
16			1**H**	1**L**	2**L**
17					
18					
19				350	350
20				350	350
23				300	300
24				300	300
25	50**H**	25**L**		300	375
26	50	25		305	380
27	50	25		305	380
30	50	35**H**		405**H**	490**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 78.00

Oct	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

85Dec Strike 80.00

Oct	Open	High	Low	Close
1				0-03**N**
2				0-03**N**
3				0-03**N**
4	0-03	0-03**H**	0-03	0-03
7	0-03	0-03	0-03	0-03
8				0-03**N**
9	0-02	0-02	0-02**L**	0-02
10				0-02**N**
11				0-02**N**
14				0-02**N**
15				0-02**N**
16				0-02**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

85Dec Strike 82.00

Oct	Open	High	Low	Close	
1	0-09	0-09	0-06	0-06	0-07
2	0-06	0-07	0-05	0-07	
3	0-06	0-08	0-05	0-07	
4	0-07	0-08	0-07	0-08	
7	0-08	0-10**H**	0-08	0-10	
8	0-10	0-10	0-09	0-09	
9	0-09	0-09	0-08	0-08	
10	0-08	0-08	0-07	0-07	
11	0-06	0-06	0-05	0-05	
14	0-05	0-05	0-05	0-05	
15	0-04	0-04	0-04	0-04	
16	0-03	0-03	0-03	0-03	
17	0-03	0-03	0-02	0-02	
18	0-02	0-02	0-02	0-02	
21	0-02	0-02	0-02	0-02	
22	0-02	0-02	0-02	0-02	
23	0-01	0-01	0-01**L**	0-01	
24	0-01	0-01	0-01	0-01	
25				0-01**N**	
28				0-01**N**	
29				0-01**N**	
30				0-01**N**	
31				0-01**N**	

85Dec Strike 84.00

Oct	Open	High	Low	Close
1	0-30	0-30	0-20	0-24
2	0-23	0-30	0-17	0-30
3	0-27	0-29	0-24	0-29
4	0-22	0-30	0-22	0-30
7	0-32	0-36**H**	0-32	0-35
8	0-35	0-35	0-33	0-33
9	0-31	0-33	0-28	0-33
10	0-33	0-33	0-25	0-27
11	0-22	0-24	0-21	0-24
14	0-24	0-24	0-18	0-18
15	0-17	0-18	0-17	0-17
16	0-17	0-17	0-10	0-10
17	0-11	0-11	0-08	0-08
18	0-06	0-06	0-06	0-06
21	0-05	0-05	0-05	0-05
22	0-05	0-05	0-05	0-05
23	0-04	0-04	0-04	0-04
24	0-04	0-04	0-03	0-03
25	0-04	0-05	0-04	0-05
28	0-05	0-05	0-05	0-05
29	0-04	0-04	0-03	0-03
30	0-01	0-01	0-01**L**	0-01
31	0-01	0-01	0-01	0-01

85Dec Strike 86.00

Oct	Open	High	Low	Close
1	1-19	1-19	1-08	1-08
2	1-04	1-22	0-56	1-22
3	1-13	1-20	1-12	1-17
4	1-05	1-22	1-05	1-22
7	1-25	1-35	1-25	1-34
8	1-33	1-37**H**	1-29	1-29
9	1-26	1-30	1-20	1-30
10	1-33	1-33	1-21	1-21
11	1-10	1-14	1-08	1-14
14	1-14	1-14	1-01	1-01
15	0-63	1-04	0-62	0-62
16	0-59	0-59	0-47	0-47
17	0-48	0-48	0-39	0-39
18	0-34	0-34	0-25	0-29
21	0-28	0-32	0-28	0-29
22	0-28	0-28	0-19	0-22
23	0-19	0-25	0-19	0-21
24	0-25	0-25	0-20	0-22
25	0-27	0-27	0-26	0-27
28	0-29	0-34	0-25	0-34
29	0-27	0-27	0-11	0-11
30	0-05	0-07	0-05**L**	0-07
31	0-08	0-10	0-08	0-09

85Dec Strike 88.00

Oct	Open	High	Low	Close
1	2-45	2-45	2-33	2-33
2	2-23	2-50	2-10	2-50
3	2-37	2-39	2-37	2-39
4	2-25	2-51	2-25	2-51
7	2-57	3-07**H**	2-57	3-07
8	3-04	3-04	2-62	2-63
9	2-60	3-02	2-52	3-02
10	3-06	3-06	2-53	2-53
11	2-38	2-47	2-38	2-47
14	2-47	2-47	2-30	2-30
15	2-27	2-29	2-24	2-24
16	2-21	2-21	2-02	2-02
17	1-62	1-62	1-55	1-55
18	1-46	1-46	1-34	1-45
21	1-39	1-43	1-39	1-41
22	1-39	1-39	1-15	1-25
23	1-21	1-36	1-21	1-26
24	1-35	1-35	1-24	1-28
25	1-42	1-43	1-41	1-41
28	1-47	1-59	1-43	1-59
29	1-48	1-48	1-01	1-01
30	0-40	0-50	0-36**L**	0-50
31	0-55	0-56	0-48	0-48

10 YEAR NOTES PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85DEC

Oct	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
1			21	379	70		470
2			44	163	164	4	375
3			49	620	254	2	925
4		1**L**	5	704**H**	207	2	919
7		50**H**	4	506	152	2	714
8			56	172	52	2	282
9		1	168**H**	508	2**L**	2	681
10			3	335	2	2	342
11			28	199	50		277
14			4	54	4	4	66**L**
15			1**L**	372	143	1**L**	517
16			49	440	403	1	893
17				15	129	4	148
18			101	5	334	102	542
21			151	2**L**	104	102	359
22			102	2	329	52	485
23			50	204	832		1,086
24			70	392	802	4	1,268**H**
25				83	265	27	375
28				28	323	127**H**	478
29				2	1,062**H**	27	1,091
30		1		352	22	71	446
31				7	182	17	206
TOTAL		53	906	5,544	5,887	555	12,945

10 YEAR NOTES PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85DEC

Oct	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
1	114**H**	132**L**	395	1,509	626**L**	100**L**	2,876**L**
2	114	132	395	1,432**L**	756	100	2,929
3	114	132	400	1,950	807	100	3,503
4	114	132	400	2,169	862	100	3,777
7	114	182**H**	398	1,766	831	100	3,391
8	114	182	302**L**	1,776	831	100	3,305
9	114	182	467	1,976	831	100	3,670
10	114	182	468	1,983	831	100	3,678
11	114	182	495	2,081	856	100	3,828
14	114	182	495	2,106	856	100	3,853
15	114	182	494	2,317	942	101	4,150
16	114	182	514	2,630	1,339	100	4,879
17	114	182	514	2,645	1,316	101	4,872
18	114	182	560	2,646	1,483	146	5,131
21	114	182	663	2,646	1,458	216	5,279
22	114	182	763**H**	2,546	1,685	253	5,543
23	114	182	763	2,746	2,049	253	6,107
24	114	182	733	2,736	2,223	254	6,242
25	114	182	733	2,766	2,085	278	6,158
28	114	182	733	2,792**H**	2,330	280	6,431
29	114	182	733	2,792	2,578**H**	290	6,689**H**
30	114	181	733	2,443	2,392	348**H**	6,211
31	114	181	733	2,443	2,440	338	6,249

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 78.00

Oct	Open	High	Low	Close
1	0-14	0-14	0-12	0-12
2	0-12	0-12	0-10**L**	0-12
3	0-12	0-12	0-12	0-12
4	0-12	0-12	0-12	0-12
7	0-16	0-16**H**	0-15	0-15
8	0-14	0-14	0-14	0-14
9	0-14	0-14	0-14	0-14
10	0-13	0-13	0-13	0-13
11				0-11**N**
14				0-09**N**
15				0-08**N**
16				0-07**N**
17				0-06**N**
18				0-05**N**
21				0-05**N**
22				0-04**N**
23				0-04**N**
24				0-04**N**
25				0-04**N**
28				0-04**N**
29				0-03**N**
30				0-02**N**
31				0-02**N**

86Mar Strike 80.00

Oct	Open	High	Low	Close
1	0-29	0-29	0-26	0-26
2	0-25	0-27	0-21	0-27
3	0-26	0-26	0-26	0-26
4	0-27	0-28	0-27	0-28
7	0-34	0-34**H**	0-32	0-32
8	0-30	0-30	0-30	0-30
9	0-30	0-30	0-28	0-28
10	0-28	0-28	0-28	0-28
11				0-24**N**
14	0-24	0-24	0-21	0-21
15				0-19**N**
16	0-19	0-19	0-17	0-17
17				0-14**N**
18				0-11**N**
21				0-10**N**
22				0-09**N**
23				0-09**N**
24				0-09**N**
25				0-10**N**
28	0-10	0-10	0-10**L**	0-10
29				0-06**N**
30				0-05**N**
31				0-05**N**

86Mar Strike 82.00

Oct	Open	High	Low	Close
1	0-57	0-57	0-53	0-53
2	0-49	0-56	0-43	0-56
3	0-54	0-54	0-54	0-54
4	0-57	0-58	0-57	0-58
7	1-03	1-03**H**	1-01	1-01
8	0-61	0-61	0-60	0-60
9	0-60	0-60	0-57	0-58
10	0-56	0-56	0-56	0-56
11				0-51**N**
14	0-51	0-51	0-46	0-46
15	0-46	0-46	0-45	0-45
16	0-38	0-40	0-37	0-37
17				0-33**N**
18				0-29**N**
21				0-27**N**
22				0-23**N**
23	0-23	0-23	0-23	0-23
24				0-23**N**
25				0-24**N**
28	0-22	0-26	0-22	0-26
29	0-16	0-16	0-16	0-16
30	0-13	0-14	0-13**L**	0-13
31				0-13**N**

86Mar Strike 84.00

Oct	Open	High	Low	Close
1	1-38	1-38	1-33	1-33
2	1-25	1-38	1-19	1-38
3	1-34	1-37	1-34	1-37
4	1-43	1-43	1-40	1-42
7	1-54	1-54**H**	1-51	1-51
8	1-48	1-48	1-44	1-46
9	1-46	1-46	1-39	1-45
10	1-42	1-42	1-42	1-42
11	1-32	1-35	1-32	1-35
14				1-27**N**
15	1-26	1-26	1-24	1-24
16	1-13	1-13	1-11	1-12
17				1-05**N**
18				0-63**N**
21	0-60	0-60	0-60	0-60
22	0-44	0-50	0-44	0-50
23	0-50	0-55	0-49	0-52
24	0-50	0-51	0-50	0-51
25	0-59	0-59	0-55	0-55
28	0-57	0-62	0-57	0-62
29	0-53	0-53	0-40	0-40
30	0-29	0-35	0-29**L**	0-35
31				0-35**N**

86Mar Strike 86.00

Oct	Open	High	Low	Close
1				
2				
3	2-28	2-39	2-28	2-39
4	2-50	2-50	2-45	2-45
7	3-00	3-00**H**	2-62	2-62
8	2-56	2-56	2-50	2-52
9	2-52	2-54	2-37	2-54
10	2-51	2-51	2-51	2-51
11				2-43**N**
14				2-30**N**
15				2-27**N**
16	2-14	2-16	2-10	2-10
17	2-06	2-06	2-00	2-00
18	1-47	1-54	1-47	1-54
21				1-52**N**
22	1-31	1-40	1-31	1-40
23				1-42**N**
24				1-42**N**
25				1-48**N**
28	1-54	1-58	1-54	1-58
29	1-28	1-28	1-23	1-25
30	1-02	1-14	1-02**L**	1-14
31				1-13**N**

86Mar Strike 88.00

Oct	Open	High	Low	Close
31	2-20	2-20**H**	2-14**L**	2-14

10 YEAR NOTES PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Oct	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
1				36			36
2	2**L**	3	3	3			11
3	4**H**	3	3	3	201**H**		214
4	2	2	2	2**L**	2		10
7	2	2	2	2	2		10
8	2	2	2	129	2		137
9	2	2	1**L**	2	2		9
10	2	2	3	2	2		11
11				20			20
14		3	2				5
15			2	50			52
16			200**H**	125	10		335**H**
17		1**L**	1		195		197
18					1**L**		1**L**
21				2			2
22				50	25		75
23							
24			2	150**H**			152
25				125			125
28		38**H**	15	2	100		155
29		1	75	52	25		153
30			142	125	50		317
31						20**H**	20
TOTAL	16	59	455	880	617	20	2,047

10 YEAR NOTES PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Oct	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
1	50**H**	35**L**		405			490**L**
2	50	35	1**L**	404**L**			490
3	50	35		405	199**L**		689
4	50	35		405	199		689
7	50	35		405	199		689
8	50	35		412	199		696
9	50	35	1	412	199		697
10	50	35		412	199		696
11	50	35		432	199		716
14	50	36		432	199		717
15	50	36		432	199		717
16	50	36	200	497	209		992
17	50	37	201	497	404		1,189
18	50	37	201	497	404		1,189
21	50	37	201	497	404		1,189
22	50	37	201	534	429		1,251
23	50	37	201	534	429		1,251
24	50	37	201	584	429		1,301
25	50	37	201	647	429		1,364
28	50	75	201	647	529		1,502
29	50	76**H**	251	697	536**H**		1,610
30	50	76	367**H**	747**H**	536		1,776
31	50	76	367	747	536	20**H**	1,796**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

85Dec Strike 78.00

Nov	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				
19				
20				
21				
22				
25				
26				
27				
28	**HOLIDAY**			
29				

85Dec Strike 80.00

Nov	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				
19				
20				
21				
22				
25				
26				
27				
28	**HOLIDAY**			
29				

85Dec Strike 82.00

Nov	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				
19				
20				
21				
22				
25				
26				
27				
28	**HOLIDAY**			
29				

85Dec Strike 84.00

Nov	Open	High	Low	Close
1	0-02	0-02**H**	0-01**L**	0-01
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				
19				
20				
21				
22				
25				
26				
27				
28	**HOLIDAY**			
29				

85Dec Strike 86.00

Nov	Open	High	Low	Close
1	0-11	0-11**H**	0-05	0-06
4	0-08	0-08	0-05	0-05
5	0-05	0-05	0-03	0-03
6	0-02	0-02	0-02	0-02
7	0-01	0-01	0-01**L**	0-01
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14	0-01	0-01	0-01	0-01
15	0-01	0-01	0-01	0-01
18				
19				
20				
21				
22				
25				
26				
27				
28	**HOLIDAY**			
29				

85Dec Strike 88.00

Nov	Open	High	Low	Close
1	0-58	0-58**H**	0-36	0-41
4	0-48	0-48	0-36	0-37
5	0-40	0-40	0-20	0-24
6	0-16	0-21	0-12	0-21
7	0-17	0-21	0-13	0-13
8	0-11	0-11	0-06	0-06
11	0-05	0-05	0-04	0-04
12	0-04	0-04	0-02	0-02
13	0-02	0-03	0-02	0-03
14	0-04	0-04	0-02	0-02
15	0-05	0-05	0-01**L**	0-01**A**
18				
19				
20				
21				
22				
25				
26				
27				
28	**HOLIDAY**			
29				

85Dec Strike 90.00

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14	1-14	1-14**H**	1-01**L**	1-02
15				1-20**N**
18				
19				
20				
21				
22				
25				
26				
27				
28	**HOLIDAY**			
29				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Nov	78.00	80.00	82.00	84.00	86.00	88.00	90.00	TOTAL
1				398H	219	196		813
4				7L	269H	104		380
5					2	92		94
6					163	263		426
7					142	103		245
8					62	902H		964H
11						4L		4L
12						42		42
13		1H	1H			58		60
14					1L	186	2H	189
15					2	530		532
18								
19								
20								
21								
22								
25								
26								
27								
28	HOLIDAY							
29								
TOTAL		1	1	405	860	2,480	2	3,749

10 YEAR NOTES PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Nov	78.00	80.00	82.00	84.00	86.00	88.00	90.00	TOTAL
1	114H	181H	733H	2,709H	2,627L	436		6,800
4	114	181	733	2,709	2,803H	516		7,056H
5	114	181	708	2,709	2,803	521		7,036
6	114	181	708	2,328L	2,706	400		6,437
7	114	181	708	2,328	2,706	391L		6,428L
8	114	181	708	2,328	2,707	961H		6,999
11	114	181	708	2,328	2,687	957		6,975
12	114	181	708	2,328	2,687	942		6,960
13	114	180L	707L	2,328	2,687	908		6,924
14	114	180	707	2,328	2,688	938	2H	6,957
15								
18								
19								
20								
21								
22								
25								
26								
27								
28	HOLIDAY							
29								

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Mar Strike 78.00

Nov	Open	High	Low	Close
1				0-02**N**
4				0-02**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
29				0-01**N**

86Mar Strike 80.00

Nov	Open	High	Low	Close
1				0-06**N**
4				0-05**N**
5				0-04**N**
6	0-05	0-05**H**	0-05	0-05
7				0-04**N**
8	0-03	0-03	0-03	0-03
11				0-03**N**
12				0-02**N**
13				0-02**N**
14				0-02**N**
15				0-02**N**
18	0-01	0-01	0-01**L**	0-01
19	0-01	0-01	0-01	0-01
20				0-01**N**
21				0-01**N**
22				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
29				0-01**N**

86Mar Strike 82.00

Nov	Open	High	Low	Close
1				0-14**N**
4				0-13**N**
5				0-12**N**
6				0-12**N**
7				0-09**N**
8				0-07**N**
11	0-07	0-07**H**	0-07	0-07
12				0-05**N**
13				0-05**N**
14				0-05**N**
15				0-06**N**
18	0-02	0-03	0-02**L**	0-03
19	0-03	0-03	0-03	0-03
20				0-03**N**
21				0-03**N**
22	0-04	0-04	0-04	0-04
25				0-04**N**
26	0-03	0-03	0-03	0-03
27				0-03**N**
28	**HOLIDAY**			
29				0-03**N**

86Mar Strike 84.00

Nov	Open	High	Low	Close
1	0-35	0-36**H**	0-35	0-36
4				0-34**N**
5	0-34	0-34	0-28	0-28
6				0-28**N**
7	0-23	0-24	0-18	0-18
8	0-12	0-15	0-12	0-12
11				0-16**N**
12	0-14	0-14	0-12	0-12
13				0-12**N**
14	0-13	0-14	0-12	0-12
15				0-15**N**
18				0-10**N**
19	0-08	0-09	0-08	0-09
20	0-09	0-09	0-09	0-09
21				0-09**N**
22	0-09	0-10	0-09	0-10
25	0-10	0-11	0-10	0-10
26	0-09	0-09	0-08	0-09
27	0-08	0-08	0-07**L**	0-07
28	**HOLIDAY**			
29				0-06**N**

86Mar Strike 86.00

Nov	Open	High	Low	Close
1	1-08	1-14	1-08	1-14
4	1-16	1-16**H**	1-07	1-09
5	1-08	1-08	0-61	1-00
6	0-58	0-61	0-52	0-61
7				0-51**N**
8	0-38	0-40	0-38	0-40
11	0-40	0-42	0-40	0-42
12	0-37	0-37	0-31	0-31
13	0-30	0-32	0-30	0-32
14	0-35	0-38	0-35	0-35
15	0-38	0-42	0-38	0-42
18	0-36	0-36	0-24	0-25
19	0-22	0-24	0-20	0-24
20	0-27	0-27	0-25	0-25
21	0-19	0-24	0-19	0-24
22	0-25	0-28	0-24	0-28
25	0-29	0-29	0-27	0-27
26	0-25	0-25	0-22	0-25
27	0-24	0-24	0-18	0-19
28	**HOLIDAY**			
29	0-14	0-15	0-14**L**	0-15

86Mar Strike 88.00

Nov	Open	High	Low	Close
1				2-15**N**
4	2-12	2-12**H**	2-07	2-12
5				1-62**N**
6	1-51	1-58	1-46	1-58
7				1-45**N**
8				1-28**N**
11				1-31**N**
12	1-20	1-20	1-09	1-09
13	1-08	1-12	1-08	1-12
14	1-21	1-21	1-18	1-18
15	1-33	1-33	1-33	1-33
18	1-20	1-20	0-60	0-60
19	0-58	0-62	0-47	0-61
20	1-02	1-02	0-59	0-59
21	0-48	0-58	0-44	0-58
22	0-59	1-02	0-58	1-02
25	1-06	1-08	1-00	1-00
26	0-62	0-62	0-57	0-60
27	0-61	0-61	0-49	0-50
28	**HOLIDAY**			
29	0-40	0-43	0-40**L**	0-43

86Mar Strike 90.00

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12	2-15	2-17	2-15	2-17
13				2-24**N**
14				2-31**N**
15	2-57	2-57**H**	2-49	2-52
18				1-63**N**
19				1-63**N**
20				1-62**N**
21	1-43	1-58	1-42	1-58
22	2-01	2-07	1-60	2-07
25	2-11	2-11	2-05	2-05
26	2-01	2-01	1-59	2-00
27	2-01	2-02	1-48	1-49
28	**HOLIDAY**			
29	1-34	1-38	1-34**L**	1-38

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86MAR

Nov	78.00	80.00	82.00	84.00	86.00	88.00	90.00	TOTAL
1				10	2L			12
4					2	15		17
5				2L	2			4L
6		75H			20			95
7		1L		70	2	2		75
8		10		49	15			74
11			250H		50			300
12				2	14	2	430H	448
13					2	52		54
14				90H	22	2		114
15						1L	75	76
18		1	1L		114	22		138
19		2	2	13	52	52		121
20				2	3	67		72
21					58	395H	2L	455
22			2	6	262H	185	2	457H
25				7	2	12	2	23
26			50		3	2	2	57
27				4	37	12		53
28	HOLIDAY							
29					22	179	4	205
TOTAL		89	305	255	684	1,000	517	2,850

10 YEAR NOTES PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86MAR

Nov	78.00	80.00	82.00	84.00	86.00	88.00	90.00	TOTAL
1	50H	76L	367	757	536L	20L		1,806L
4	50	76	367	757	536	35		1,821
5	50	76	367	757	536	35		1,821
6	50	151	367	757	536	35		1,896
7	50	152	367	767	536	35		1,907
8	50	162H	367	749L	551	35		1,914
11	50	162	332L	749	586	35		1,914
12	50	162	332	749	598	36	430H	2,357
13	50	162	332	749	598	87	430	2,408
14	50	162	332	789	598	88	430	2,449
15	50	162	332	789	598	89	355L	2,375
18	50	161	332	789	685	90	355	2,462
19	50	159	332	795	685	108	355	2,484
20	50	159	332	795	685	127	355	2,503
21	50	159	332	795	710	416	355	2,817
22	50	159	332	795	786	352	355	2,829
25	50	159	332	800H	786	361	355	2,843
26	50	159	382H	800	787	361	355	2,894
27	50	159	382	800	801H	360	355	2,907
28	HOLIDAY							
29	50	159	382	800	800	537H	355	3,083H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Jun Strike 84.00

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11	0-35	0-38	0-35	0-38
12				0-32**N**
13	0-29	0-30	0-29	0-30
14	0-37	0-37	0-37	0-37
15	0-44	0-44**H**	0-44	0-44
18	0-37	0-37	0-27	0-27
19				0-26**N**
20				0-26**N**
21	0-26	0-28	0-26**L**	0-28
22				0-31**N**
25				0-31**N**
26	0-27	0-27	0-27	0-27
27				0-23**N**
28	**HOLIDAY**			
29				0-20**N**

86Jun Strike 86.00

Nov	Open	High	Low	Close
1	1-56	2-00**H**	1-56	2-00
4				1-63**N**
5				1-52**N**
6	1-47	1-51	1-47	1-51
7				1-42**N**
8	1-26	1-26	1-21	1-21
11				1-24**N**
12	1-11	1-11	1-04	1-04
13				1-08**N**
14	1-14	1-14	1-11	1-11
15				1-23**N**
18				0-59**N**
19	0-55	0-57	0-55	0-57
20	0-62	0-62	0-57	0-57
21	0-54	0-59	0-54**L**	0-59
22				1-00**N**
25				1-00**N**
26	0-58	0-59	0-58	0-59
27				0-52**N**
28	**HOLIDAY**			
29				0-45**N**

86Jun Strike 88.00

Nov	Open	High	Low	Close
1	2-62	3-11**H**	2-62	3-11
4				3-09**N**
5				2-58**N**
6				2-56**N**
7				2-45**N**
8	2-35	2-35	2-21	2-21
11				2-24**N**
12	2-00	2-00	1-61	1-61
13				2-04**N**
14				2-08**N**
15				2-25**N**
18				1-48**N**
19				1-45**N**
20				1-45**N**
21				1-44**N**
22	1-50	1-55	1-50	1-55
25				1-55**N**
26	1-40	1-50	1-40**L**	1-50
27				1-38**N**
28	**HOLIDAY**			
29				1-27**N**

86Jun Strike 90.00

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11	3-34	3-35**H**	3-34	3-35
12				3-10**N**
13	3-08	3-18	3-08	3-18
14				3-28**N**
15				3-50**N**
18				2-59**N**
19				2-56**N**
20				2-56**N**
21				2-54**N**
22				3-02**N**
25				3-02**N**
26	2-50	2-61	2-50**L**	2-61
27				2-46**N**
28	**HOLIDAY**			
29				2-34**N**

10 YEAR NOTES PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Nov	84.00	86.00	88.00	90.00	TOTAL
1		200**H**	200**H**		400**H**
4					
5					
6		2**L**			2**L**
7					
8		5	5		10
11	5			5**L**	10
12		5	5		10
13	5			5	10
14	9	3			12
15	40**H**				40
18	2**L**				2
19		2			2
20		2			2
21	9				9
22		3	2**L**		5
25					
26			200	200**H**	400
27	2	2			4
28	**HOLIDAY**				
29					
TOTAL	72	224	412	210	918

10 YEAR NOTES PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Nov	84.00	86.00	88.00	90.00	TOTAL
1		200**L**	200**L**		400**L**
4		200	200		400
5		200	200		400
6		201	200		401
7		201	200		401
8		206	205		411
11	5**L**	206	205	5**L**	421
12	5	210	205	5	425
13	10	210	205	10	435
14	11	210	205	10	436
15	50	210	205	10	475
18	50	210	205	10	475
19	50	210	205	10	475
20	50	211	205	10	476
21	57**H**	211	205	10	483
22	57	214**H**	206**H**	10	487
25	57	214	206	10	487
26	57	214	206	210**H**	687**H**
27	57	214	206	210	687
28	**HOLIDAY**				
29	57	214	206	210	687

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

Dec	86Mar Strike 78.00				86Mar Strike 80.00				86Mar Strike 82.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				0-01**N**	0-01	0-01**H**	0-01**L**	0-01	0-02	0-02**H**	0-02	0-02
3				0-01**N**	0-01	0-01	0-01	0-01				0-02**N**
4				0-01**N**				0-01**N**				0-02**N**
5				0-01**N**				0-01**N**	0-02	0-02	0-02	0-02
6				0-01**N**				0-01**N**	0-02	0-02	0-02	0-02
9				0-01**N**				0-01**N**				0-02**N**
10				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**A**				0-01**A**				0-01**A**
16				0-01**N**				0-01**N**				0-01**N**
17				0-01**N**				0-01**N**				0-01**N**
18	0-01	0-01**H**	0-01**L**	0-01	0-01	0-01	0-01	0-01	0-01	0-01	0-01**L**	0-01
19				0-01**N**				0-01**N**				0-01**N**
20				0-01**N**				0-01**N**				0-01**N**
23				0-01**N**				0-01**N**				0-01**N**
24				0-01**N**				0-01**N**				0-01**N**
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				0-01**N**				0-01**N**				0-01**N**
27				0-01**N**				0-01**N**				0-01**N**
30				0-01**N**				0-01**N**				0-01**N**
31				0-01**N**				0-01**N**				0-01**N**

Dec	86Mar Strike 84.00				86Mar Strike 86.00				86Mar Strike 88.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2	0-07	0-07**H**	0-07	0-07	0-15	0-22	0-15	0-22	0-44	0-60	0-38	0-60
3				0-07**N**	0-23	0-26**H**	0-21	0-21	0-60	0-63**H**	0-56	0-56
4				0-06**N**	0-20	0-20	0-16	0-16	0-53	0-53	0-44	0-44
5				0-06**N**	0-16	0-16	0-12	0-13	0-44	0-45	0-38	0-41
6				0-06**N**	0-15	0-16	0-14	0-14	0-44	0-45	0-38	0-42
9	0-03	0-03	0-03	0-03	0-10	0-10	0-07	0-07	0-32	0-32	0-21	0-21
10				0-02**N**	0-05	0-05	0-05	0-05	0-16	0-18	0-14	0-17
11				0-02**N**	0-03	0-04	0-03	0-03	0-15	0-15	0-09	0-10
12				0-02**N**	0-04	0-05	0-03	0-04	0-09	0-12	0-08	0-12
13	0-01	0-01	0-01**L**	0-01	0-02	0-03	0-02	0-03	0-09	0-12	0-09	0-11
16				0-01**N**	0-04	0-04	0-03	0-03	0-10	0-11	0-08	0-08
17				0-01**N**	0-01	0-02	0-01**L**	0-02	0-06	0-06	0-05	0-06
18	0-01	0-01	0-01	0-01	0-01	0-03	0-01	0-03	0-05	0-07	0-05	0-07
19	0-01	0-01	0-01	0-01	0-02	0-04	0-02	0-03	0-08	0-10	0-08	0-08
20				0-01**N**				0-03**N**	0-09	0-09	0-06	0-06
23	0-01	0-01	0-01	0-01	0-03	0-03	0-02	0-02	0-06	0-06	0-06	0-06
24				0-01**N**				0-02**N**	0-06	0-06	0-06	0-06
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				0-01**N**	0-02	0-02	0-02	0-02	0-05	0-05	0-05	0-05
27				0-01**N**	0-02	0-02	0-01	0-01	0-04	0-04	0-03**L**	0-03
30				0-01**N**				0-01**N**	0-03	0-03	0-03	0-03
31				0-01**N**				0-01**N**	0-03	0-03	0-03	0-03

Dec	86Mar Strike 90.00				86Mar Strike 92.00			
	Open	High	Low	Close	Open	High	Low	Close
2	1-42	2-02	1-36	2-02				
3	2-07	2-09**H**	1-61	1-61				
4	1-53	1-55	1-41	1-41				
5	1-38	1-42	1-35	1-38				
6	1-44	1-47	1-34	1-40				
9	1-20	1-20	0-60	0-63				
10	0-50 0-58	0-58	0-49	0-50	1-50	1-52**H**	1-50	1-52
11	0-40	0-40	0-28	0-31				1-17**N**
12	0-32	0-40	0-28	0-40				1-32**N**
13	0-31	0-34	0-31	0-34	1-19	1-25	1-18	1-25
16	0-32	0-34	0-28	0-28	1-20	1-26	1-12	1-13
17	0-21	0-21	0-15	0-17	0-61	0-61	0-52	0-53
18	0-19	0-26	0-19	0-24	0-57	1-10	0-57	1-04
19	0-29	0-34	0-25	0-26	1-10	1-19	1-02	1-04
20	0-31	0-31	0-16	0-20	1-11	1-11	0-52	0-56
23	0-22	0-22	0-21	0-21	0-60	0-60	0-57	0-58
24	0-20	0-20	0-20	0-20	0-57	0-57	0-57	0-57
25	**HOLIDAY**				**HOLIDAY**			
26	0-19	0-19	0-15	0-16	0-55	0-55	0-44	0-49
27	0-12	0-13	0-12	0-12	0-40	0-45	0-38	0-43
30	0-09	0-13	0-09**L**	0-13	0-34	0-43	0-34**L**	0-42
31	0-12	0-12	0-12	0-12	0-41	0-41	0-40	0-40

H = high   **L** = low   **A** = asked   **B** = bid   **N** = nominal

10 YEAR NOTES PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86MAR

Dec	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
2		1L	2	4	91	12	2L		112
3					367	229	52		648
4		1			2L	12	2		17
5			6		312	345H	2		665
6			10		217	14	2		243
9				650H	37	177	247		1,111
10					5	338	1,280		1,623
11					507	260	1,507H		2,274H
12					1,369H	309	291		1,969
13				410	328	304	270	407H	1,719
16					3	117	60	3	183
17		1	1L		51	227	495	2	777
18	50H	141H	313H	181	42	32	87	150	996
19		2	2	2L	7	122	175	2	312
20				27		2L	139	402	570
23				74	2	85	2	5	168
24						2	3	2	7
25	**HOLIDAY**								
26					20	4	19	1L	44
27					27	12	4	54	97
30						2	27	2	31
31						2	2	2	6L
TOTAL	50	146	334	1,348	3,387	2,607	4,668	1,032	13,572

10 YEAR NOTES PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86MAR

Dec	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
2	50H	158H	381L	804H	828L	547	355L		3,123L
3	50	158	381	804	1,085	370L	405		3,253
4	50	158	381	804	1,085	380	405		3,263
5	50	158	387H	804	1,204	723	405		3,731
6	50	158	387	804	1,331	735	405		3,870
9	50	158	387	747	1,331	842	388		3,903
10	50	158	387	747	1,336	851	1,378		4,907
11	50	158	387	747	1,752	938	1,981		6,013
12	50	158	387	747	2,063	1,038H	2,149		6,592
13	50	158	387	757	2,389	939	2,298	406L	7,384
16	50	158	387	757	2,390	1,027	2,311	407	7,487
17	50	157	386	757	2,439	1,027	2,102	408	7,326
18	50	157	386	757	2,478	1,007	2,117	528	7,480
19	50	155	384	757	2,481	907	2,259	529	7,522
20	50	155	384	730	2,481	907	2,314	879	7,900
23	50	155	384	706L	2,482H	907	2,314	883	7,881
24	50	155	384	706	2,482	907	2,314	884	7,882
25	**HOLIDAY**								
26	50	155	384	706	2,462	907	2,329H	884	7,877
27	50	155	384	706	2,456	912	2,329	931H	7,925H
30	50	154L	383	706	2,458	912	2,329	931	7,923
31	50	154	383	706	2,458	912	2,324	931	7,918

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

86Jun Strike 84.00

Dec	Open	High	Low	Close
2				0-26**N**
3				0-25**N**
4				0-21**N**
5				0-17**N**
6				0-17**N**
9				0-13**N**
10	0-10	0-10**H**	0-10	0-10
11	0-07	0-07	0-07	0-07
12	0-06	0-09	0-06	0-08
13	0-06	0-07	0-06	0-07
16				0-06**N**
17				0-04**N**
18	0-04	0-04	0-04**L**	0-04
19				0-04**N**
20				0-03**N**
23				0-04**N**
24				0-04**N**
25	**HOLIDAY**			
26				0-04**N**
27				0-03**N**
30				0-03**N**
31				0-03**N**

86Jun Strike 86.00

Dec	Open	High	Low	Close
2				0-58**N**
3				0-56**N**
4				0-47**N**
5				0-42**N**
6				0-44**N**
9				0-30**N**
10				0-23**N**
11				0-17**N**
12	0-19	0-19**H**	0-19	0-19
13	0-16	0-18	0-16	0-18
16				0-15**N**
17				0-09**N**
18				0-13**N**
19				0-13**N**
20				0-11**N**
23				0-12**N**
24				0-12**N**
25	**HOLIDAY**			
26	0-13	0-13	0-11	0-11
27	0-08	0-08	0-08**L**	0-08
30				0-09**N**
31				0-08**N**

86Jun Strike 88.00

Dec	Open	High	Low	Close
2				1-48**N**
3				1-43**N**
4				1-32**N**
5				1-26**N**
6				1-27**N**
9				1-02**N**
10	0-53	0-53**H**	0-51	0-53
11				0-37**N**
12	0-39	0-44	0-39	0-44
13				0-42**N**
16				0-34**N**
17				0-24**N**
18				0-31**N**
19				0-31**N**
20				0-27**N**
23				0-28**N**
24				0-27**N**
25	**HOLIDAY**			
26				0-24**N**
27				0-21**N**
30	0-20	0-20	0-20**L**	0-20
31				0-18**N**

86Jun Strike 90.00

Dec	Open	High	Low	Close
2				2-62**N**
3				2-56**N**
4				2-40**N**
5				2-33**N**
6				2-36**N**
9				1-60**N**
10	1-38	1-39**H**	1-34	1-39
11	1-20	1-20	1-16	1-16
12	1-18	1-28	1-13**L**	1-28
13	1-17	1-21	1-17	1-21
16				1-09**N**
17				0-55**N**
18				1-01**N**
19				1-01**N**
20				0-56**N**
23				0-61**N**
24				0-60**N**
25	**HOLIDAY**			
26				0-54**N**
27				0-47**N**
30				0-48**N**
31				0-44**N**

86Jun Strike 92.00

Dec	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10	2-44	2-50**H**	2-44	2-50
11	2-22	2-22	2-16	2-16
12	2-18	2-33	2-18	2-33
13	2-19	2-25	2-13	2-25
16	2-21	2-21	2-07	2-07
17	1-46	1-48	1-45	1-45
18				1-59**N**
19				1-59**N**
20	1-46	1-46	1-42**L**	1-45
23				1-51**N**
24				1-49**N**
25	**HOLIDAY**			
26				1-39**N**
27				1-32**N**
30				1-33**N**
31				1-28**N**

86Jun Strike 94.00

Dec	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17	2-62	2-62**H**	2-60**L**	2-60
18				3-13**N**
19				3-13**N**
20				2-56**N**
23				3-02**N**
24				3-00**N**
25	**HOLIDAY**			
26				2-50**N**
27				2-40**N**
30				2-45**N**
31				2-38**N**

10 YEAR NOTES PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Dec	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
2							
3							
4							
5							
6							
9							
10	1**L**		53	652	201		907
11	1			50**L**	1**L**		52
12	6**H**	100**H**	100**H**	1,033**H**	503		1,742
13	1	5		200	201		407
16					1		1**L**
17					1,000**H**	902**H**	1,902**H**
18	1				82		83
19							
20					100		100
23							
24							
25	**HOLIDAY**						
26		1**L**					1
27		3					3
30			5**L**				5
31							
TOTAL	10	109	158	1,935	2,089	902	5,203

10 YEAR NOTES PUT OPEN CONTRACTS
REPCRTED IN CONTRACTS-FUTURE 86JUN

Dec	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
2	57	214**H**	206**L**	210**L**			687**L**
3	57	214	206	210			687
4	57	214	206	210			687
5	57	214	206	210			687
6	57	214	206	210			687
9	57	214	206	210			687
10	58**H**	214	232**H**	536	200**L**		1,240
11	58	214	232	586	201		1,291
12	55	214	232	511	702		1,714
13	50**L**	214	232	710**H**	900**H**		2,106
16	50	214	232	710	900		2,106
17	50	214	232	710	799	901**H**	2,906
18	50	214	232	710	882	901	2,989
19	50	214	232	710	882	901	2,989
20	50	214	232	710	885	901	2,992**H**
23	50	214	232	710	885	901	2,992
24	50	214	232	710	885	901	2,992
25	**HOLIDAY**						
26	50	213	232	710	884	901	2,990
27	50	210**L**	232	710	884	901	2,987
30	50	210	227	710	884	901	2,982
31	50	210	227	710	884	901	2,982

H = high **L** = low **A** = asked **B** = bid **N** = nominal

10 YEAR NOTES PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
POINTS AND 64THS OF 100 PERCENT

	86Sep Strike 84.00				86Sep Strike 86.00				86Sep Strike 88.00			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2												
3												
4												
5												
6												
9												
10					0-40	0-40	0-40	0-40	1-19	1-19**H**	1-19	1-19
11					0-39	0-39	0-36	0-36	1-13	1-13	1-07	1-07
12	0-17 0-18	0-23**H**	0-17**L**	0-23	0-35	0-44**H**	0-35**L**	0-44	1-05	1-18	1-05	1-18
13				0-19**N**	0-40	0-42	0-36	0-42	1-13	1-15	1-13	1-15
16				0-16**N**	0-37	0-37	0-36	0-36	1-12	1-12	1-06	1-06
17				0-12**N**				0-25**N**	0-53	0-53	0-51**L**	0-51
18				0-16**N**				0-32**N**	0-52	0-61	0-52	0-61
19				0-16**N**				0-32**N**	1-02	1-02	0-59	0-60
20				0-14**N**				0-29**N**				0-56**N**
23				0-14**N**				0-30**N**	0-53	0-56	0-53	0-56
24				0-13**N**				0-29**N**				0-56**N**
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				0-12**N**				0-25**N**				0-51**N**
27				0-11**N**				0-23**N**				0-46**N**
30				0-11**N**				0-23**N**				0-47**N**
31				0-10**N**				0-21**N**				0-44**N**

	86Sep Strike 90.00				86Sep Strike 92.00				86Sep Strike 94.00			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2												
3												
4												
5												
6												
9												
10	2-19	2-19**H**	2-19	2-19								
11	2-02	2-02	1-60	1-60								
12	1-55	2-10	1-55	2-10								
13	2-00	2-06	2-00	2-06	3-11	3-15**H**	3-11	3-15				
16	2-00	2-00	1-56	1-56	3-11	3-11	2-62	2-62				
17	1-40	1-40	1-31	1-31	2-33	2-33	2-30	2-30				
18	1-37	1-44	1-37	1-44	2-42	2-45	2-42	2-45				
19	1-40	1-44	1-40	1-44	2-56	2-56	2-45	2-45				
20	1-41	1-41	1-34	1-34				2-33**N**				
23	1-33	1-37	1-33	1-37	2-33	2-36	2-33	2-36	3-45	3-55**H**	3-45	3-55
24				1-36**N**				2-34**N**	3-52	3-52	3-52	3-52
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26	1-20	1-28	1-20**L**	1-28				2-26**N**				3-43**N**
27				1-21**N**	2-06	2-16	2-06	2-16				3-30**N**
30				1-23**N**	2-00	2-20	2-00**L**	2-20	3-10	3-36	3-10**L**	3-36
31				1-19**N**				2-16**N**				3-31**N**

10 YEAR NOTES PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86SEP

Dec	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
2							
3							
4							
5							
6							
9							
10			2**H**	1**L**			3
11		2	2	1			5
12	5**H**	1**L**	1**L**	1			8
13		6**H**	1	1	1**L**		9
16		1	1	1	1		4
17			1	1	1		3
18			1	1	1		3
19			1	1	1		3
20				1			1**L**
23			2	5**H**	7**H**	1**L**	15**H**
24						1	1
25	**HOLIDAY**						
26				3			3
27					3		3
30					2	3**H**	5
31							
TOTAL	5	10	12	17	17	5	66

10 YEAR NOTES PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86SEP

Dec	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
2							
3							
4							
5							
6							
9							
10			2**L**	1**L**			3**L**
11		2**L**	4	2			8
12	5**H**	3	5	3			16
13	5	9	6	4	1**L**		25
16	5	10**H**	7	5	2		29
17	5	10	8	6	3		32
18	5	10	9	7	4		35
19	5	10	10**H**	8	5		38
20	5	10	10	9	5		39
23	5	10	10	9	10	1**L**	45
24	5	10	10	9	10	2	46
25	**HOLIDAY**						
26	5	10	10	12**H**	10	2	49
27	5	10	10	12	13	2	52
30	5	10	10	12	15**H**	5**H**	57**H**
31	5	10	10	12	15	5	57

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

NASDAQ-100 futures
Chicago Board of Trade

Basic Trading Unit	$250 times the value of the NASDAQ-100 Index, e.g., at 250.50, the value of the NASDAQ-100 futures contract is $62,625 ($250 times 250.50)
Price Quotation	Each full index point = $250 per contract.
Minimum Fluctuation	.05 of a point, or $12.50 per contract
Contract Months	March, June, September, and December cycle
Cash Settlement	NASDAQ-100 futures positions are marked-to-market daily according to the closing NASDAQ-100 futures prices. Positions are settled in cash at the closing value of the spot NASDAQ-100 on the last day of trading.
***Initial Margin**	$3,500 per contract
***Maintenance Margin**	$1,250 per contract
***Hedging Margin**	$1,250 per contract
Last Trading Day	The third Friday of the contract month
Trading Hours (Chicago Time)	8:15 a.m. to 3:15 p.m.
Ticker Symbol	ND
Cash Index Symbol	IXO

*Margins are subject to change and may not reflect actual margin deposits required by member firms.
As of December 31, 1985

NASDAQ-100 INDEX FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
$250 TIMES THE VALUE OF THE INDEX

November 1985

Oct	Open		High	Low	Close	
1						
2						
3						
4						
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21						
22						
23						
24						
25	2312	2308	2312	2286⅝	2287⅝	2286⅝
28	2287	2286⅝	2290	2273 **L**	2289⅝	
29	2291	2291⅝	2328	2291	2322⅝	2323⅝
30	2328⅝	2330	2332⅝**H**	2312⅝	2323⅝	
31	2323⅝		2323⅝	2309	2314⅝	

December 1985

Oct	Open		High	Low	Close	
1						
2						
3						
4						
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21						
22						
23						
24						
25	2323		2323	2292	2292	
28	2291⅝	2292	2296⅝	2280 **L**	2296⅝	
29	2299⅝		2334	2297⅝	2329⅝	2330
30	2336		2339 **H**	2320	2330	
31	2329		2329	2316	2322	2321⅝

January 1986

Oct	Open		High	Low	Close	
1						
2						
3						
4						
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21						
22						
23						
24						
25	2328		2328	2303⅝	2303⅝	
28	2290		2304	2286⅝**L**	2304	
29	2304⅝		2336	2304⅝	2336	
30	2343		2345 **H**	2328	2336	
31	2328		2330	2326	2328⅝	

March 1986

Oct	Open		High	Low	Close	
1						
2						
3						
4						
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21						
22						
23						
24						
25	2348		2348	2323⅝	2323⅝	
28	2310		2324	2306⅝**L**	2324	
29	2324⅝		2355 **H**	2324⅝	2355	
30					2352⅝**N**	
31					2342⅝**N**	

NASDAQ-100 INDEX VOLUME OF SALES

REPORTED IN CONTRACTS

Oct	85Nov	85Dec	86Jan	86Mar	TOTAL
1					
2					
3					
4					
7					
8					
9					
10					
11					
14					
15					
16					
17					
18					
21					
22					
23					
24					
25	12,419**H**	954**H**	1**L**	1**H**	13,375**H**
28	9,992	717	3	1	10,713
29	9,437	443**L**	1	1	9,882
30	6,536	607	10**H**		7,153
31	4,373**L**	531	1		4,905**L**
TOTAL	42,757	3,252	16	3	46,028

NASDAQ-100 INDEX OPEN CONTRACTS

REPORTED IN CONTRACTS

Oct	85Nov	85Dec	86Jan	86Mar	TOTAL
1					
2					
3					
4					
7					
8					
9					
10					
11					
14					
15					
16					
17					
18					
21					
22					
23					
24					
25	872**L**	288**L**	1**L**	1**L**	1,162**L**
28	1,134	572	4	2**H**	1,712
29	1,279	668	3	1	1,951
30	1,314	811**H**	13	1	2.139
31	1,369**H**	795	14**H**	1	2,179**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

NASDAQ-100 INDEX FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
$250 TIMES THE VALUE OF THE INDEX

November 1985

Nov	Open	High	Low	Close
1	2313⅝ 2312	2341⅝	2312 **L**	2338 2337⅝
4	2337⅝	2346⅝	2324⅝	2330⅝ 2331
5	2331 2331⅝	2339	2327	2333
6	2336	2346	2333	2345 2344⅝
7	2341⅝ 2340	2356	2340	2352 2351⅝
8	2352 2351	2390	2350⅝	2386⅝ 2388⅝
11	2386⅝ 2387	2422	2386	2421⅝ 2421
12	2423	2451	2419⅝	2439⅝ 2442
13	2439⅝	2439⅝	2422⅝	2427⅝ 2429
14	2422 2422⅝	2440	2417⅝	2439 2440
15	2433⅝	2471 **H**	2432⅝	2443⅝
18				
19				
20				
21				
22				
25				
26				
27				
28	**HOLIDAY**			
29				

December 1985

Nov	Open	High	Low	Close
1	2321 2321⅝	2349⅝	2320 **L**	2345
4	2344⅝	2355	2334	2341 2340
5	2341	2351	2337⅝	2345
6	2348⅝	2355⅝	2343⅝	2354⅝ 2354
7	2354	2365	2353	2360⅝
8	2360	2398⅝	2360	2397⅝ 2398
11	2397	2432	2396⅝	2430⅝ 2431
12	2433	2461	2430	2449 2450
13	2449⅝	2449⅝	2432⅝	2438 2438⅝
14	2429 2429⅝	2457⅝	2429	2457 2457⅝
15	2452	2486	2450	2453
18	2458	2465	2443⅝	2452⅝
19	2460	2468	2436	2451⅝
20	2452 2452⅝	2466⅝	2452	2458⅝ 2459
21	2464⅝ 2470	2484	2464⅝	2484
22	2481⅝	2497⅝	2476	2486⅝ 2487⅝
25	2480	2482	2466⅝	2467⅝ 2468⅝
26	2471 2471⅝	2485⅝	2468⅝	2480
27	2479 2479⅝	2532	2479	2527 2528⅝
28	**HOLIDAY**			
29	2540	2543 **H**	2520	2537⅝ 2538⅝

January 1986

Nov	Open	High	Low	Close
1	2328⅝	2355⅝	2328 **L**	2353
4	2348⅝	2363⅝	2344	2350
5	2350	2359	2347	2356
6	2358	2363	2353	2361⅝
7	2370	2370	2365	2369
8	2371⅝	2407	2371⅝	2407
11				2440 **N**
12	2446	2470	2440⅝	2460
13	2455	2455	2444	2448 2448⅝
14	2460	2472⅝	2455	2472⅝
15	2470	2497⅝	2466	2466
18	2473	2477	2458	2468 2467
19	2474	2480	2450	2465
20	2472	2478	2467	2471⅝
21	2482	2497	2482	2497
22	2491	2509	2490	2500
25	2493	2493⅝	2480	2481
26	2484	2497	2481	2493
27	2493⅝	2546	2493⅝	2540⅝ 2541⅝
28	**HOLIDAY**			
29	2550	2553 **H**	2532⅝	2551 2551⅝

February 1986

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18	2485⅝	2488	2473	2482
19	2488	2493	2460 **L**	2479
20	2488	2488	2481	2485
21	2502	2510	2496	2510
22	2516	2516 **H**	2512	2513
25				2494 **N**
26	2508⅝	2508⅝	2505	2506
27				2554 **N**
28	**HOLIDAY**			
29				2564 **N**

March 1986

Nov	Open	High	Low	Close
1				2367 **N**
4	2367⅝	2367⅝	2358⅝**L**	2367⅝
5	2368	2377	2365⅝	2375
6	2376	2382	2373	2379
7	2388⅝	2388⅝	2383	2388
8				2425 **N**
11				2458 **N**
12				2479 **N**
13				2467⅝**N**
14				2500 **N**
15				2492 **N**
18	2498	2500	2485	2497
19	2502	2503	2474	2493
20	2502	2502	2495	2498
21	2514⅝	2523 **H**	2509	2523
22				2526 **N**
25				2507 **N**
26				2519 **N**
27				2567 **N**
28	**HOLIDAY**			
29				2576⅝**N**

NASDAQ-100 INDEX VOLUME OF SALES

REPORTED IN CONTRACTS

Nov	85Nov	85Dec	86Jan	86Feb	86Mar	TOTAL
1	5,190**H**	426	2			5,618**H**
4	4,386	321	8		1**L**	4,716
5	3,967	624	1**L**		1	4,593
6	4,790	613	9		9	5,421
7	4,681	179**L**	7		5	4,872
8	3,423	257	8			3,688
11	4,466	862				5,328
12	3,887	419	6			4,312
13	2,640**L**	506	18			3,164
14	3,220	861	2			4,083
15	2,788	1,196	10			3,994
18		1,431	8	2**L**	1	1,442
19		1,906	5	2	1	1,914
20		2,239	22	10	5	2,276
21		1,684	14	22**H**	11**H**	1,731
22		2,246	39**H**	2		2,287
25		2,106	24			2,130
26		2,865**H**	28	6		2,899
27		1,354	19			1,373
28	**HOLIDAY**					
29		1,296	38			1,334**L**
TOTAL	43,438	23,391	268	44	34	67,175

NASDAQ-100 INDEX OPEN CONTRACTS

REPORTED IN CONTRACTS

Nov	85Nov	85Dec	86Jan	86Feb	86Mar	TOTAL
1	1,453**L**	831**L**	15		1**L**	2,300
4	1,539	887	7**L**			2,433
5	1,656	957	7		1	2,621
6	1,666	965	7		5	2,643
7	1,858	933	11		10	2,812
8	1,834	947	11		10	2,802
11	2,025**H**	903	11		10	2,949
12	1,943	940	10		10	2,903
13	1,906	1,025	19		10	2,960
14	1,839	1,131	19		10	2,999**H**
15	1,527	1,062	23		10	2,622
18		1,100	28	2**L**	10	1,140**L**
19		1,172	26	2	11	1,211
20		1,294**H**	35	12	16	1,357
21		1,148	38	32	26**H**	1,244
22		1,127	47	32	26	1,232
25		1,285	56	32	26	1,399
26		1,183	53	36**H**	26	1,298
27		1,114	60	36	26	1,236
28	**HOLIDAY**					
29		1,204	83**H**	36	26	1,349

H = high **L** = low **A** = asked **B** = bid **N** = nominal

NASDAQ-100 INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$250 TIMES THE VALUE OF THE INDEX

December 1985

Dec	Open		High	Low	Close	
2	2537		2537	2510	2512⅝	2513⅝
3	2509	2508⅝	2521	2504 L	2519	
4	2521	2522	2585	2520⅝	2583	2583⅝
5	2584⅝	2586	2621	2567	2573⅝	2574
6	2570	2569⅝	2575	2553	2566	
9	2575⅝		2576	2561	2563	2565
10	2578		2583⅝	2557⅝	2572⅝	2570
11	2575⅝		2602⅝	2571⅝	2602⅝	
12	2599	2597	2615	2586⅝	2608	2610
13	2619	2621	2661⅝	2614	2651	2654
16	2652		2685⅝H	2650	2662	
17	2670		2676	2630⅝	2632	
18	2625		2645⅝	2615⅝	2624⅝	
19	2617⅝		2640	2616⅝	2639⅝	
20	2640		2653⅝	2632⅝	2644	
23						
24						
25	**HOLIDAY**					
26						
27						
30						
31						

January 1986

Dec	Open		High	Low	Close	
2	2549		2549	2523⅝	2525⅝	2526⅝
3	2521⅝		2534	2518 L	2532	
4	2537		2599	2535	2597	
5	2600		2633	2580	2588	
6	2574		2585⅝	2573	2579⅝	
9	2587		2588⅝	2574	2574	
10	2588		2597⅝	2572	2586⅝	2584
11	2593		2616⅝	2585⅝	2616⅝	
12	2616		2629	2602⅝	2621	2624
13	2637		2679⅝	2632⅝	2672	
16	2673	2672⅝	2705 H	2670	2682	
17	2690⅝		2696	2649⅝	2650	
18	2651		2664⅝	2633⅝	2643⅝	
19	2633⅝		2658	2633⅝	2657⅝	
20	2658		2673	2652⅝	2661⅝	
23	2659		2660⅝	2627	2632	
24	2635		2635	2599⅝	2615	
25	**HOLIDAY**					
26	2617⅝		2632	2617⅝	2630	
27	2632⅝		2656	2632⅝	2652⅝	
30	2655⅝		2665	2653	2665	
31	2670		2685	2664⅝	2667⅝	

February 1986

Dec	Open	High	Low	Close	
2	2540	2543	2537 L	2539	
3	2537⅝	2545	2537⅝	2545	
4				2610 N	
5	2620	2646	2594	2602	
6	2590	2593	2588	2593	
9				2587 N	
10	2602	2607	2586	2599	2598
11	2607	2630⅝	2600	2630⅝	
12	2630	2641½	2611	2637	2638
13	2651	2697	2648	2690	
16	2693	2725 H	2693	2702	
17	2720	2720	2669	2669	
18	2670	2682	2655⅝	2662⅝	
19	2657	2676	2657	2676	
20				2677⅝N	
23				2648 N	
24	2634	2643	2615	2632	
25	**HOLIDAY**				
26	2636⅝	2647⅝	2636⅝	2647⅝	
27	2652⅝	2670	2652⅝	2669	
30	2680⅝	2681	2670⅝	2681	
31				2684 N	

March 1986

Dec	Open	High	Low	Close
2				2552 N
3				2558 N
4	2564⅝	2623	2564⅝L	2623
5	2665	2665	2608	2616
6				2606⅝N
9	2616	2617	2600	2600
10	2606	2624⅝	2601	2612
11	2627	2644⅝	2618	2644⅝
12				2652 N
13				2708 N
16	2704	2745 H	2704	2722
17	2711	2720	2689	2689
18	2684	2702	2675⅝	2681⅝
19	2694	2697	2694	2694
20				2694⅝N
23				2664 N
24	2651	2659	2630	2649
25	**HOLIDAY**			
26	2655⅝	2665	2655⅝	2665
27	2671⅝	2685⅝	2671⅝	2685⅝
30	2698	2698	2684⅝	2697
31				2700 N

NASDAQ-100 INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

Dec	85Dec	86Jan	86Feb	86Mar	TOTAL
2	2,387	62	2		2,451
3	2,204	43	2		2,249
4	3,032	119		7H	3,158
5	3,542H	196	6	7	3,751H
6	2,145	15L	1L		2,161
9	2,229	80		2	2,311
10	2,451	211	1	5	2,668
11	1,502	125	6	7	1,640
12	1,078	33	1		1,112
13	1,327	110	40		1,477
16	915	164	41H	7	1,127
17	519	231H	14	3	767
18	340	166	15	2	523
19	131L	97	1	7	236
20	262	231			493
23		106			106
24		78	4	3	85
25	**HOLIDAY**				
26		66	3	1L	70
27		210	4	1	215
30		29	1	4	34L
31		51			51
TOTAL	24,064	2,423	142	56	26,685

NASDAQ-100 INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

Dec	85Dec	86Jan	86Feb	86Mar	TOTAL
2	1,315	120	36	26L	1,497
3	1,456	114L	36	26	1,632
4	1,468	211	36	32	1,747
5	1,444	249	36	38	1,767
6	1,597	245	35L	38	1,915
9	1,521	265	35	40	1,861
10	1,835H	369	35	43	2,282H
11	1,551	289	40	42	1,922
12	1,577	276	39	42	1,934
13	1,381	275	59	42	1,757
16	1,383	287	98	41	1,809
17	1,405	402H	104	41	1,952
18	1,302	381	109	43	1,835
19	1,303	400	109	49H	1,861
20	1,166L	372	109	49	1,696
23		381	109	49	539
24		353	113H	49	515
25	**HOLIDAY**				
26		330	110	49	489
27		298	109	49	456
30		286	109	48	443
31		279	109	48	436L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

Major Market Index futures
Chicago Board of Trade

Basic Trading Unit	$100 times the value of the Major Market Index, e.g., at 220-4/8, the value of the MMI futures contract is $22,050 ($100 times 220-4/8)
Price Quotation	In points and eighths of one point (each full point represents $100 per contract)
Minimum Fluctuation	One eighth (1/8) of a point, or $12.50 per contract
Contract Months	The first three consecutive months and the next month in the March, June, September, and December cycle
Cash Settlement	MMI futures positions marked-to-market daily according to closing MMI futures prices; positions settled at the closing value of the spot MMI
***Initial Margin**	$1,750 per contract
***Maintenance Margin**	$500 per contract
***Hedging Margin**	$500 per contract
Last Trading Day	The third Friday of the contract month
Trading Hours (Chicago Time)	8:15 a.m. to 3:15 p.m.
Ticker Symbol	MX
Cash Index Symbol	XMI

*Margins are subject to change and may not reflect actual margin deposits required by member firms.
As of December 31, 1985

MAJOR MARKET INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$100 TIMES THE VALUE OF THE INDEX

January 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	242¼	242⅜	242½	239⅝	239⅞	240⅛
3	240¼	240⅜	242⅛	237⅝	237¾	237⅝
4	237½		238⅜	236¾L	237⅞	237⅝
7	238¾	239⅛	240	238¼	238⅝	238¾
8	238⅝	238½	239½	237⅝	238¾	239¼
9	239⅜		241½	239⅛	240⅞	241⅛
10	240⅝	240½	245	240⅛	244½	244⅝
11	244⅛	244	245½	242⅝	243⅝	243¾
14	243	243⅛	247½	242¾	246½	246⅝
15	247⅛	247¼	247¾H	244⅝	245⅜	245½
16	245⅛	245¼	246¾	243¾	245	245⅛
17	245½	245⅜	245⅝	243¼	244¼	244½
18	245⅛	244⅞	245⅛	243⅝	244⅛	244¼
21						
22						
23						
24						
25						
28						
29						
30						
31						

February 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	243¼		243¼	240¾	240⅞	
3	241⅛		243	238⅝	238⅝	
4	238¼		239½	237⅝L	238¾	
7	240		241	239½	239⅝	
8	239¾	239⅝	240½	238¾	239⅞	240⅛
9	240½		242½	240¼	242	
10	241⅜		246	241¼	245½	
11	245	245⅛	246⅝	243¾	244½	244⅝
14	244⅛		248½	243⅞	247⅝	
15	248⅜		249	245⅝	246¼	
16	246¼		248	244⅝	245¾	245⅞
17	246⅜	246½	246½	244⅛	245⅛	245⅜
18	246¼	246⅛	246¼	244⅝	245¼	245⅜
21	245¼		252⅝	245¼	251⅞	
22	252⅝	253½	254½	250	250⅞	251
23	251⅝	251⅜	254	250⅛	253⅜	253½
24	253½	253⅞	255	251¼	251¾	251⅞
25	252⅛		253¾	251⅜	252½	252⅝
28	252⅛	252⅜	254¼	250¾	252¾	253
29	252⅝	252½	257⅜	251¼	257¼	257⅜
30	257⅜	256¾	257¾H	254½	255¼	255⅛
31	255	254¾	255½	253⅝	254¾	254⅞

March 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	244¾	245	245	242	242⅛	242¼
3	242½		244½	240	240	
4	239¾	239½	240½	238¾L	240	
7	241⅛	241	242⅛	240½	241	
8	241	241⅛	241¾	240	241½	
9	241½	241¾	243¾	241½	243½	
10	242⅞		247⅜	242½	247	246⅞
11	246⅜	246½	247⅝	244¾	245⅞	246⅛
14	245⅛	245¼	249⅝	245⅛	248⅞	
15	249½	249⅝	250	246¾	247¾	247½
16	247½	247⅜	249	245⅝	247	247⅛
17	247⅜	247½	247½	245	246¼	246½
18	247	247⅛	247⅜	245⅝	246½	246⅝
21	246⅜	246¼	253¾	246¼	253	253¼
22	254	254½	255¾	251⅛	251⅞	252
23	252¾	252½	255⅛	251¼	254⅜	254½
24	255⅛	254⅞	256⅛	252⅛	252¾	252⅞
25	253⅛	253¼	254¾	252⅜	253⅝	253¾
28	253½	253⅛	255¼	251⅝	253¾	254⅛
29	253¾	253½	258½	252⅛	258¼	258½
30	258⅞	258⅛	258⅞H	255⅜	256⅛	256⅜
31	255¾	255⅝	256½	254⅝	255⅝	255⅞

April 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2						
3						
4						
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21	248¼		254⅞	248¼L	254⅛	
22	256⅜		256⅜	252½	253	253⅛
23	253⅛		255⅞	252⅞	255¾	255⅞
24	256		257	253⅞	253⅞	254¼
25	254½		256⅛	254½	255⅛	255
28	254⅞		256¾	254	255⅜	255¼
29	255		259¾H	254⅛	259¾	
30	258¼		259	257¼	257⅜	257½
31	257⅛		257⅞	256½	257⅜	

June 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	248		248	245⅝	245⅝	
3					243⅞N	
4	243½		243½	243 L	243½	
7	244½		245¼	244½	244½	
8					245 N	
9	246½		247¼	245	246½	
10	247		250	247	250	
11					249 N	
14	248⅞		252	248⅞	252	
15	250½		250⅝	250½	250⅝	
16	250		250	249½	249¾	250
17	248		250⅜	248	249½	
18	249⅝		249¼	249⅜	249¾	
21	250¼		256⅞	250¼	256½	
22	258½		258⅝	254¾	255⅜	
23	255¼		257¾	255	257¼	
24	258		258½	255½	256	
25	256½		257⅞	256	257	
28	258½		258½	255⅞	257¼	
29	256⅝		261⅝	256¼	261⅝	
30	261⅜		261⅞H	259⅛	259⅝	
31	259⅜		259¾	258½	259⅜	

MAJOR MARKET INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

Jan	85Jan	85Feb	85Mar	85Apr	85Jun	TOTAL
1	HOLIDAY					
2	8,960L	68L	459		4	9,491L
3	12,462	138	435			13,035
4	11,606	131	463		1L	12,201
7	12,358	432	419		4	13,213
8	13,729	497	414L			14,640
9	16,057	553	1,061		4	17,675
10	18,303	954	1,687		1	20,945
11	17,056	775	917			18,748
14	20,930H	1,568	4,322H		1	26,821H
15	18,953	1,285	1,848		2	22,088
16	20,484	2,260	2,565		1	25,310
17	15,486	1,538	1,154		4	18,182
18	11,847	3,853	1,801			17,501
21		21,467	2,707	67	16	24,257
22		23,634H	3,082	17	24	26,757
23		16,026	1,517	508H	13	18,064
24		17,423	2,014	53	3	19,493
25		11,847	984	5	3	12,839
28		16,838	1,719	51	5	18,613
29		15,437	1,627	4	1	17,069
30		20,390	3,346	2L	29H	23,767
31		14,366	1,426	6	24	15,822
TOTAL	198,231	171,480	35,967	713	140	406,531

MAJOR MARKET INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

Jan	85Jan	85Feb	85Mar	85Apr	85Jun	TOTAL
1	HOLIDAY					
2	9,010	1,159L	3,417L		6	13,592L
3	9,594	1,196	3,526		6	14,322
4	10,050	1,227	3,550		7	14,834
7	10,936	1,372	3,627		7	15,942
8	10,737	1,658	3,781		7	16,183
9	11,004	1,879	4,033		5L	16,921
10	11,269	2,279	4,897		5	18,450
11	10,472	2,525	4,978		5	17,980
14	10,455	2,799	6,434		6	19,694
15	11,467H	3,043	6,899		8	21,417H
16	9,230	3,512	7,088		9	19,839
17	8,387	4,001	7,057		11	19,456
18	6,462L	4,700	7,215		11	18,388
21		6,705	7,439	65L	17	14,226
22		7,588	7,524	78	38	15,228
23		6,750	7,687	499	39	14,975
24		6,661	7,787	548	40	15,036
25		6,957	7,729	549	41	15,276
28		7,053	7,857	599	42	15,551
29		8,111	7,873	602H	42	16,628
30		7,778	7,961	600	51H	16,390
31		8,729H	8,063H	601	34	17,427

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
$100 TIMES THE VALUE OF THE INDEX

February 1985

Feb	Open		High	Low	Close	
1	254	253⅞	254¼	253	253½	253⅜
4	252⅞	253	256¾	252¾	255⅞	255¾
5	256⅜	256¼	257⅜	254¾	255⅜	255½
6	255⅛	255¼	256½	253⅞	254⅝	254¾
7	255	255⅛	257	255	257	256¾
8	256⅝	256¾	257½	255¾	256⅝	256½
11	256⅞	257	257	252¾	253¼	253⅛
12	252⅞	252¾	254⅛	251⅞L	253⅞	253⅝
13	253⅝	253¾	258⅝H	253⅛	256⅝	256½
14	257	257⅛	257½	254¾	255	254¾
15	254½	254⅜	255¾	252¼	253⅜	253½
18	HOLIDAY					
19						
20						
21						
22						
25						
26						
27						
28						

March 1985

Feb	Open		High	Low	Close	
1	254¾	255	255	253¾	254⅛	254⅜
4	253⅝	253¾	257¾	253⅝	256⅞	
5	257¼	257⅜	258⅜	255⅝	256⅜	256½
6	256⅛	256⅜	257⅜	254⅞	255⅝	255¾
7	256	256⅛	258⅛	256	257⅞	258⅛
8	257½	257¾	258½	256¾	257½	257⅝
11	257⅞	257¾	257⅞	253⅜	253⅞	254
12	253⅜		255	252½	254⅝	254¾
13	254¾	254½	259½H	254	257⅝	257½
14	258	258⅛	258⅜	255⅝	255¾	255⅞
15	255⅜	255⅛	256⅜	252½	253¾	253½
18	HOLIDAY					
19	253¾	253½	254⅝	253⅛	254	254⅛
20	253⅜	253⅛	255⅞	252⅝	253⅜	253⅛
21	252⅜	252¼	253⅞	251¾L	253⅜	253⅝
22	253¼	253½	254⅝	252¼	253⅜	253¾
25	253	252⅞	255⅝	252⅜	255⅜	255⅝
26	255¼	255⅛	257⅞	254⅝	256⅞	256¾
27	255⅞	256¼	257½	255⅛	255⅝	255½
28	255¼	255⅛	257⅜	254⅞	257	257⅛

April 1985

Feb	Open		High	Low	Close	
1	256⅛		256¾	255¼	255¾	
4	255⅝		258⅞	255⅝	258⅜	258¼
5	259½		259¾	257⅜	257⅞	257¾
6	257⅞		258¾	256⅝	257¼	257⅜
7	257⅝		259⅞	257⅝	259½	
8	259⅜		260⅛	258⅞	259	
11	258½		258½	255½	255½	
12	255		256⅝	254¼	256⅛	
13	256½		261½H	256⅛	259⅛	259
14	260		260⅜	257⅛	257⅛	
15	257		257¾	254¼	255	
18	HOLIDAY					
19	255⅛		256	254⅞	255½	
20	255¼		257⅜	254⅜	254⅝	
21	253⅞		255¼	253½L	255	255⅛
22	255⅛		256¼	253⅞	255⅛	
25	254⅞		257¼	254⅛	257⅛	
26	257¼		259⅞	256⅛	258⅝	258¾
27	258⅛		259½	257⅛	257¼	
28	257		259⅛	256⅞	258⅞	258¾

May 1985

Feb	Open		High	Low	Close	
1						
4						
5						
6						
7						
8						
11						
12						
13						
14						
15						
18	HOLIDAY					
19	256⅛		257	256⅛	256¾	
20	256		258⅜	255¾	255⅞	
21	255¼		256⅜	255¼	256⅜	
22	256¼		256⅞	255 L	256⅛	
25	255⅞		258⅛	255¼	258⅛	
26	257½		260⅛H	257½	259⅝	
27	259⅛		260⅛	258⅛	258⅛	
28	258¾		260	258⅜	259⅝	

June 1985

Feb	Open		High	Low	Close	
1	257⅞		258½	257¼	257⅞	
4	258		261	258	260⅜	
5	261⅜		261⅞	259½	260	
6	260		260⅞	258⅝	259¼	
7	259⅝		261¾	259⅝	261½	
8	261½		262½	261¼	261¾	
11	260⅞		261	258	258	258¼
12	257¼		259	256¾	258¾	259
13	258½		263 H	258½	262	261⅞
14	262¾		262¾	260	260⅛	260
15	259⅜		260½	257	257¾	
18	HOLIDAY					
19	257½		258¼	257¼	258⅛	
20	257⅜		259⅝	256¾	257¼	
21	256⅛		257¾	256 L	257¾	
22	257½		258⅜	256¼	257⅞	
25	256⅞		259⅞	256¼	259¼	259⅞
26	259⅝		261⅞	258½	261¼	
27	260		261⅝	259⅜	259⅜	259½
28	259		261¼	258¾	261⅛	

MAJOR MARKET INDEX VOLUME OF SALES

REPORTED IN CONTRACTS

Feb	85Feb	85Mar	85Apr	85May	85Jun	TOTAL
1	9,528L	946L	24		6	10,504
4	19,004	1,534	22		4L	20,564
5	21,794H	1,742	51		8	23,595
6	14,307	1,017	6L		11	15,343
7	21,191	3,116	416H		56	24,779H
8	13,996	2,264	133		5	16,398
11	18,777	3,357	182		12	22,328
12	14,941	2,826	48		30	17,845
13	17,292	3,829	24		24	21,169
14	18,970	4,380	86		69	23,505
15	16,148	7,599	125		30	23,902
18	HOLIDAY					
19		9,230	52	4	12	9,298L
20		19,387H	58	5	19	19,469
21		13,723	210	5	35	13,973
22		12,214	405	3	32	12,654
25		14,966	270	1L	51	15,288
26		18,465	244	24	153H	18,886
27		15,872	117	55H	112	16,156
28		14,765	205	2	43	15,015
TOTAL	185,948	151,232	2,680	99	712	340,671

MAJOR MARKET INDEX OPEN CONTRACTS

REPORTED IN CONTRACTS

Feb	85Feb	85Mar	85Apr	85May	85Jun	TOTAL
1	9,277	7,970L	605L		35L	17,887
4	10,643H	8,049	619		36	19,347H
5	8,759	8,227	628		37	17,651
6	7,979	8,333	631		41	16,984
7	8,378	8,606	631		78	17,693
8	8,008	8,830	738		79	17,655
11	8,474	8,981	716		84	18,255
12	8,049	8,805	677		104	17,635
13	7,467	9,738	655		110	17,970
14	7,089	9,065	642		109	16,905
15	6,450L	8,331	659		118	15,558
18	HOLIDAY					
19		8,281	656	4L	117	9,058L
20		9,060	678	4	122	9,864
21		10,169	733	5	138	11,045
22		10,483	930	6	150	11,569
25		12,544H	958	6	144	13,652
26		11,644	1,106H	26	235	13,011
27		10,821	1,039	76H	283H	12,219
28		11,353	1,081	74	271	12,779

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$100 TIMES THE VALUE OF THE INDEX

March 1985

Mar	Open		High	Low	Close	
1	257	257⅜	261⅜H	257	260	259⅝
4	260⅜	260½	260½	258⅛	258¾	258⅝
5	259½	259¾	260¼	257⅞	259⅜	259½
6	260	260⅛	260⅛	256½	256⅞	256¾
7	256⅛	256⅜	257½	255⅜	255⅝	255½
8	257	257⅛	257[illegible]	255	255⅜	255½
11	255⅜	255¼	256¼	254⅛	255⅛	255
12	254¾	254⅝	256⅝	254½	256	255⅞
13	255¾	255½	256¼	253¼	253⅝	253¾
14	253⅜	253⅛	254⅞	253	253¼	253⅛
15	253⅜	253⅛	254½	250 L	250⅛	250
18						
19						
20						
21						
22						
25						
26						
27						
28						
29						

April 1985

Mar	Open		High	Low	Close	
1	259		263⅜H	259	261⅞	261¾
4	262⅝	262½	262⅝	260⅜	260½	
5	261⅝	262	262¼	260	261½	
6	262⅛	262⅜	262⅜	258⅝	258¾	258⅞
7	258⅜	258½	259⅝	257⅝	257⅞	257⅝
8	259⅛	259½	259½	257¼	257⅝	257¾
11	257¾		258⅜	256¼	257⅛	257¼
12	256⅞		258⅞	256⅝	258⅜	258½
13	257⅞	258	258¾	255⅞	256⅛	
14	255¾	255⅝	257¾	255½	256	256⅛
15	256⅜	256	257⅛	253⅞	254⅜	254¾
18	254	253¾	254⅞	252⅛L	252¾	252⅝
19	253	252⅞	258	252½	257¾	258
20	258¼	258	258¼	255⅛	256¼	256½
21	256¼	256	257¾	255½	256⅝	256¼
22	256¼	256	256⅞	255	255⅞	255⅝
25	255½	255¼	256	254⅜	255⅛	255¼
26	255⅛	255	256¼	254⅛	255¼	255⅛
27	254½	254⅝	256⅝	254⅜	255⅞	256¼
28	256	256⅜	257⅛	254⅛	254⅞	254¾
29	255	254¾	255⅞	254⅝	255⅞	255⅝

May 1985

Mar	Open		High	Low	Close	
1	260¼		264 H	260	262⅝	
4	263½		263½	261⅛	261⅜	
5	262¾		263	261	262	262⅛
6	262⅛		262⅜	259½	259⅝	259½
7	259⅜		260¼	258⅜	258⅜	
8	259½		259¾	258	258⅛	
11					257⅞B	258⅛A
12	258		259⅛	258	258¾	
13	258⅝		259⅛	256½	256⅝	
14	256⅛		258¼	256⅛	256⅝	256½
15	256½		257⅞	255	255¼	
18	255		255⅜	253⅛L	253⅜	
19	254		258⅞	253⅜	258⅞	
20	258⅞		258⅞	256¼	257⅛	
21	257		258⅝	256⅝	257⅝	
22	257⅛		258	256⅛	256⅞	
25	256½		256⅞	255¼	256⅛	256¼
26	256¼		256⅞	255⅛	255⅞	
27	255⅜		257⅜	255⅜	256⅞	
28	257⅜		258	255	255½	
29	256		256¾	255½	256⅝	256½

June 1985

Mar	Open		High	Low	Close	
1	261½		265⅜H	261½	264	264⅛
4	264½	264⅜	264⅝	262½	262⅞	
5	264⅛		264½	262¼	263¾	
6	264⅛	264⅜	264⅜	260⅝	261⅛	
7	260¾		261⅝	259⅝	260	
8	261⅝		261⅝	259⅜	260	260⅛
11	259⅜		260½	258⅜	259½	
12	258⅞		260⅞	258⅞	260¼	260⅜
13	260	259¾	260½	257⅝	258	258⅛
14	257⅝	257¾	259½	257¼	258⅛	258
15	257⅞	258⅛	259½	256¼	257¼	256¾
18	256⅝		257¾	255 L	255⅜	
19	255⅝	255¾	260¾	255⅜	260¾	
20	261¼	261⅛	261¼	258⅛	259⅜	
21	259⅜	259¼	260¾	258⅜	259⅜	
22	259		259⅞	258	258⅝	
25	258⅛		258¾	257¼	257⅞	258⅛
26	258		259	257	258	
27	257½		259½	257¼	258¾	259
28	258¾	258⅞	260	256⅝	257¾	
29	257¾		258⅝	257⅜	258½	258⅜

September 1985

Mar	Open		High	Low	Close	
1						
4						
5						
6						
7						
8						
11						
12						
13						
14						
15						
18	260½		260¾	259⅛	259⅝	
19	259		264⅞H	259 L	264⅞	
20	264⅞		264⅞	262¼	263¼	
21	263		264¼	262⅝	263¼	263½
22	263⅛		263¼	262	262⅝	
25					261⅛B	262⅛A
26	261⅞		262⅝	260⅝	261⅞	
27	261½		263	261½	262⅝	
28	264		264	261	261½	
29	261½		262⅛	261½	262¼	

MAJOR MARKET INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

Mar	85Mar	85Apr	85May	85Jun	85Sep	TOTAL
1	22,069H	551	7	63L		22,690H
4	13,579	247L	5	121		13,952
5	17,880	737	5	175		18,797
6	15,697	591	16	116		16,420
7	13,102	929	3	103		14,137
8	12,198	1,846	21	145		14,210
11	15,994	3,643	20	161		19,818
12	11,712L	2,314	1L	312		14,339
13	13,982	3,638	12	195		17,827
14	14,004	6,111	53	315		20,483
15	12,099	4,690	17	793H		17,599
18		11,758	66	461	6H	12,291
19		13,933	22	492	1L	14,448
20		12,412	25	292	3	12,732
21		11,607	106	277	2	11,992
22		8,320	110	115	2	8,547L
25		10,886	67	195		11,148
26		14,121H	328H	211	1	14,661
27		10,224	98	209	1	10,532
28		12,091	188	357	2	12,638
29		9,415	98	255	1	9,769
TOTAL	162,316	140,064	1,268	5,363	19	309,030

MAJOR MARKET INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

Mar	85Mar	85Apr	85May	85Jun	85Sep	TOTAL
1	13,792	1,227L	73L	290L		15,382
4	14,545	1,259	74	340		16,218
5	14,733	1,362	75	394		16,564
6	15,203H	1,389	85	386		17,063
7	15,131	1,626	86	426		17,269
8	14,493	2,207	85	480		17,265
11	14,450	4,521	85	477		19,533
12	14,324	5,861	84	590		20,859
13	13,729	6,844	86	583		21,242
14	11,428L	9,903	94	704		22,129
15	11,616	10,134	107	1,008		22,865H
18		10,640	132	967	6	11,745
19		10,848	132	1,036	5L	12,021
20		10,980	141	1,047	8H	12,176
21		10,268	161	1,130	6	11,565
22		10,301	162	1,079	6	11,548L
25		12,013	173	1,138	6	13,330
26		12,832	338	1,186	7	14,363
27		13,909H	334	1,223	7	15,473
28		13,565	415	1,296H	7	15,283
29		12,981	474H	1,226	7	14,688

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$100 TIMES THE VALUE OF THE INDEX

April 1985

Apr	Open		High	Low	Close	
1	255½	255⅝	256⅞	255	256⅝	256⅞
2	256¾	256⅝	257½H	254¾	255⅜	255¼
3	255¼	255	255⅝	253⅜	253⅞	253¾
4	253¼	253⅛	254⅜	252⅞	254	254¼
5	HOLIDAY					
8	254⅝	254⅞	254⅞	251¾	252⅛	252⅜
9	252½	252¾	253⅜	251⅞	252⅜	252½
10	253	253⅛	254⅞	253	254	253⅞
11	254¾	254⅝	255½	253⅜	253⅞	254
12	253¾	253⅝	254¼	252⅞	254⅛	254¼
15	253⅞		254⅜	252¾	253¼	253⅜
16	253½	253⅜	255	251⅝L	254⅛	254
17	253⅞	254	254½	252⅞	253⅝	253¾
18	254⅝	254⅜	254⅞	251⅞	252⅛	251⅞
19						
22						
23						
24						
25						
26						
29						
30						

May 1985

Apr	Open		High	Low	Close	
1	256¼		257½	255¾	257½	
2	257½		258¼H	255⅝	256⅛	
3	255½		256⅛	254¼	254½	
4	253½		255	253½	254⅝	254⅞
5	HOLIDAY					
8	255½		255½	252½	253	253⅛
9	253½		254	252⅞	253⅜	
10	254		255⅝	254	254⅞	
11	255⅝	255¾	256¼	254⅜	254⅞	255
12	254⅝		255	254	255	
15	254¾		255⅛	253¾	254¼	254⅜
16	254½	254⅜	256	252½	255¼	255
17	254⅞		255⅝	253¾	254¾	
18	255¾	255½	255¾	252⅞	253	252⅞
19	252⅞	253	254½	252⅜	253⅜	253½
22	253¼		254½	253⅛	254¼	254½
23	253¾	253⅞	256½	253½	256	256⅛
24	256⅛		256⅝	254½	255⅜	255½
25	254¾	254⅝	256⅝	254⅝	256⅛	256
26	255¾	255⅞	256⅜	254¼	254⅝	254⅜
29	254	253¾	254¼	251¾	251¾	251⅞
30	252⅛	252¼	252¼	249¾L	251½	251¼

June 1985

Apr	Open		High	Low	Close	
1	258⅛		259½	257¾	259¼	259½
2	259⅜		260¼H	257⅛	257⅝	
3	257⅛		257½	254¾	255½	
4	254½	254¾	256⅛	254½	255⅝	256
5	HOLIDAY					
8	256⅜	256⅝	256⅝	253⅝	254	254⅛
9	254⅝	254¾	255⅝	254⅛	254¾	
10	255¼	255⅜	257¼	255¼	256¼	256⅜
11	257¼	256⅞	258	255⅛	256½	256¼
12	256⅜	256	256¾	255½	256⅝	256¾
15	256⅜	256¼	256⅞	255¼	255¾	255⅝
16	255⅞	255¾	257⅜	254	256⅝	256⅜
17	256¼	256⅜	257⅛	255¼	256⅛	256
18	256½	257	257¼	254	254⅛	254¼
19	253⅞	254	255¾	253½	254½	254¼
22	254⅜	254¼	255½	254⅛	255¼	255½
23	254⅞	255⅛	258	254⅝	257½	258
24	258	257⅞	258⅜	256	256⅞	257
25	256½	256¼	257⅞	256¼	257¼	257½
26	257⅛	257¼	257⅝	255⅜	255½	255⅝
29	255	254¾	255⅛	252½	252½	252¾
30	253¼	253	253¼	250⅝L	252⅝	252⅜

July 1985

Apr	Open		High	Low	Close	
1						
2						
3						
4						
5	HOLIDAY					
8						
9						
10						
11						
12						
15						
16						
17						
18						
19						
22	255½		257	255½	256⅞	257
23	256⅝		258⅞	256⅜	258⅞	
24	259¼		259¼H	257¾	258¼	
25	257½		259¼	257½	258⅞	
26	258¾		259⅛	257¼	257¼	
29	256		256⅝	254¼	254¼	
30	254⅜		254⅝	252 L	254	

September 1985

Apr	Open		High	Low	Close	
1					263¼B	263½A
2	263⅜		264 H	261½	261½	
3	261¼		261¼	259½	259½	
4	259		260	258¾	259⅝	259¾
5	HOLIDAY					
8	260⅝		260⅝	257½	[illegible]	
9	258½		259	258⅛	258⅝	
10	260½		261	260	260¼	
11	261⅛		261⅛	259⅞	260¼	260⅝
12	260		260⅛	259⅞	260⅛	
15	260¼		260¾	259¼	259½	
16	260		261⅛	258⅛	260⅛	
17	260¼		260¼	259⅛	259¾	
18	260		260	257¾	257¾	
19					257¾N	
22	258		259	258	258⅞	259
23	259⅛		261½	258⅝	261⅜	
24	261¾		261¾	260	260¾	
25	260		261¾	260	261¼	
26	261¼		261¼	259½	259½	
29	258½		258⅞	256⅝	256⅝	
30	256⅞		257	255¼L	256¼	

MAJOR MARKET INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

Apr	85Apr	85May	85Jun	85Jul	25Sep	TOTAL
1	6,045	115	287			6,447
2	12,010	143	180		1L	12,334
3	12,609	430	402		6	13,447
4	6,680	43L	151L		1	6,875
5	HOLIDAY					
8	10,444	134	515		2	11,095
9	10,036	256	367		1	10,660
10	7,540	284	450		3	8,277
11	9,489	222	641		1	10,353
12	5,121L	160	342		1	5,624L
15	7,515	233	468		3	8,219
16	15,878H	618	995		3	17,494H
17	9,194	789	339		1	10,323
18	13,199	2,362	603		3	16,167
19		10,831	5,507H	897H		17,235
22		8,753	365	1L	1	9,120
23		13,254	811	1	3	14,069
24		9,487	1,262	1	2	10,752
25		8,421	1,023	1	1	9,446
26		6,514	952	1	1	7,468
29		10,357	1,823	1	6	12,187
30		14,206H	1,128	3	16H	15,353
TOTAL	125,760	87,612	18,611	906	56	232,945

MAJOR MARKET INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

Apr	85Apr	85May	85Jun	85Jul	85Sep	TOTAL
1	12,671	494	1,200L		7	14,372
2	11,781	490	1,218		8	13,497
3	12,777	467	1,243		5L	14,492
4	11,843	436	1,279		6	13,564
5	HOLIDAY					
8	11,932	434L	1,422		5	13,793
9	12,985H	526	1,477		5	14,993
10	12,882	499	1,555		6	14,942
11	12,657	583	1,758		6	15,004
12	12,956	620	1,801		6	15,383
15	12,850	708	1,946		6	15,510
16	11,719	798	2,192		6	14,715
17	10,226	1,070	2,208		7	13,511
18	7,879L	1,816	2,292		5	11,992
19		8,184	5,191H	2,510H	5	15,890H
22		7,584	2,562	1L	6	10,153L
23		8,635	2,646		6	11,287
24		8,447	3,084	1	7	11,539
25		8,467	3,258		7	11,732
26		8,252	3,146	1	7	11,406
29		10,144	3,384		6	13,534
30		11,291H	3,269	3	14H	14,577

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$100 TIMES THE VALUE OF THE INDEX

May 1985

May	Open		High	Low	Close	
1	251½	251⅜	251⅝	246¾L	247⅞	248
2	247¾		248⅜	247¼	248¼	248⅛
3	248¾	248⅞	249¾	248¼	249⅛	249¼
6	249⅝	249½	250¼	249	249½	249⅝
7	249¾	249⅞	251⅜	249⅝	250⅜	250⅛
8	249⅞	249¾	250⅜	248⅞	249⅝	249¾
9	249⅝	249¾	251⅝	249⅝	251	250⅞
10	251½	251¾	253¾	251½	252⅜	252½
13	252½	252⅜	253⅛	252⅛	252⅝	252¾
14	253⅛	253	253⅝	251¼	251¾	252
15	251¾	251⅝	254	251½	253⅛	
16	253⅜	253½	254⅛H	253	254⅛	254
17						
20						
21						
22						
23						
24						
27	HOLIDAY					
28						
29						
30						
31						

June 1985

May	Open		High	Low	Close	
1	252⅝	252½	252⅝	247¾L	248⅝	249
2	248¾	248⅝	249⅜	248⅛	249¼	249⅜
3	249¾	250	250⅞	249½	250¼	250⅛
6	250½	250⅝	251⅜	250⅛	250⅝	
7	250⅞	251	252½	250⅝	251½	251⅝
8	251⅛	251	251⅝	250	251	250¾
9	251		252⅞	250⅞	252⅛	252
10	252⅞	253	255	252½	253⅜	253¾
13	253½		254¼	253	253¾	
14	254¼		254⅝	252⅛	252⅞	253
15	252⅝		254⅞	252½	254	254⅛
16	254½	254⅝	255⅛	254	255⅛	255
17	254⅝	254½	257¾	254¼	255¾	256
20	257⅜	257¾	259⅝	257⅜	259¼	259⅛
21	259	258⅞	260⅞	258¼	259⅝	259¾
22	259¾	259⅝	259¾	258¼	259⅜	259¼
23	259	259⅛	259⅝	258¼	258½	258⅜
24	258⅞		259¾	258½	259¾	259⅝
27	HOLIDAY					
28	260½	260⅞	261 H	257½	258⅞	258¾
29	258⅜	258¼	259½	257¾	259½	259⅜
30	259⅜	259¼	259¾	257¾	259¼	259⅛
31	258⅝	258¾	260⅞	258⅜	260½	260⅝

July 1985

May	Open		High	Low	Close	
1	254		254⅛	249½L	250⅛	
2	250		250⅝	249¾	250⅝	
3	251⅛		252⅜	251⅛	251¾	
6	252½		252½	252	252⅛	
7	252⅜		253⅞	252⅜	252⅞	
8	252½		252⅞	251⅞	252¼	
9	252¼		254¼	252¼	253½	253⅜
10	254⅝		256	254½	254¾	
13	255⅝		255⅝	254⅞	255	
14	255⅞		256⅛	253¾	254½	
15	254¼		256⅜	254¼	255½	
16	256⅛		256⅝	256	256⅝	
17	256¼		259⅝	256⅛	257⅜	
20	259		261⅛	259	260¾	
21	260½		262½H	259¾	261¼	
22	261⅛		261⅛	260	260¾	
23	260⅝		261	259⅞	259⅞	260
24	260⅛		261⅛	260⅛	261⅛	
27	HOLIDAY					
28	262⅜	262½	262½	258⅞	260¼	
29	259⅞		261	259¼	260⅞	261
30	260¾	260⅝	261⅛	259⅜	260½	
31	260¼		262⅜	260	261⅞	262

August 1985

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20	260⅜	262¼	260¼L	262
21	261⅞	263⅜	261¼	262½
22	262¼	262¼	261¼	261⅞
23	261⅞	261⅞	261¼	261¼
24	261¼	262⅜	261¼	262⅜
27	HOLIDAY			
28	263⅝	263⅝H	260½	261½
29	260¾	261¾	260¾	261¾
30	261⅞	262	260¾	261½
31	261½	263⅛	261⅜	263

September 1985

May	Open		High	Low	Close	
1	256½		256⅝	251⅝L	252½	
2	252½		253	252⅛	252⅞	
3	253⅜		254⅜	253	254⅜	
6	254½		254¾	254½	254½	
7	254⅜		256	254⅜	255	
8	254¼		255	253½	254⅜	
9	254⅝		256¼	254⅝	255⅜	
10	256⅜		258⅛	256¼	256¾	
13	257½		257½	256¾	257	
14	258		258	255¾	256	
15	256¼		258¼	256	257¼	
16	258⅛		258⅝	257¾	258⅝	
17	258¼		261⅛	258¼	259¼	
20	261½		263⅜	261¼	263	263⅛
21	262¾		264½	262¼	263⅜	
22	263⅜		263⅜	262	263	
23	263		263⅜	262⅛	262¼	262⅜
24	262⅜		263½	262⅜	263⅜	
27	HOLIDAY					
28	264⅝	264¾	265 H	261⅜	262⅝	
29	262¼		263	261¾	263	
30	263		263¼	261¾	262⅞	
31	262⅝		264⅝	262½	264¼	

MAJOR MARKET INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

May	85May	85Jun	85Jul	85Aug	85Sep	TOTAL
1	10,081	1,177	1L		3	11,262
2	8,500	1,407	18		2	9,927
3	6,395	471	10		5	6,881
6	5,500L	422L	2		1L	5,925
7	7,353	533	6		11	7,903
8	6,970	1,186	10		7	8,173
9	8,044	699	9		9	8,761
10	18,879H	2,425	5		2	21,311H
13	7,366	1,152	5		5	8,528
14	9,335	1,619	50		3	11,007
15	11,258	1,659	4		3	12,924
16	6,709	1,369	6		2	8,086
17	12,698	4,954	18		9	17,679
20		14,434H	122	1L	43	14,600
21		11,770	116	1	21	11,908
22		8,320	60	1	72H	8,453
23		4,809	77	1	30	4,917
24		2,741	53	2H	26	2,822L
27	HOLIDAY					
28		10,696	333H	2	55	11,086
29		4,993	58	2	17	5,070
30		11,801	177	1	24	12,003
31		8,438	254	2	59	8,753
TOTAL	119,088	97,075	1,394	13	409	217,979

MAJOR MARKET INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

May	85May	85Jun	85Jul	85Aug	85Sep	TOTAL
1	12,332	3,465L	2L		16L	15,815
2	12,018	3,616	10		17	15,661
3	12,460	3,693	9		18	16,180
6	12,737	3,766	9		18	16,530
7	13,063	3,762	12		19	16,856
8	13,436H	3,897	20		23	17,376H
9	12,782	3,958	21		22	16,783
10	10,593	4,598	22		23	15,236
13	8,753	4,887	24		24	13,688
14	7,767	5,256	46		24	13,093
15	6,374	5,289	48		25	11,736
16	6,186L	5,434	48		24	11,692
17	6,326	5,413	57		30	11,826
20		7,737	101	1L	43	7,882
21		8,883H	139	1	44	9,067
22		7,946	157	2	88	8,193
23		7,836	179	1	84	8,100
24		7,558	183	3	96	7,840
27	HOLIDAY					
28		7,253	221	3	85	7,562L
29		7,746	263	4H	90	8,103
30		8,606	295	3	98	9,002
31		8,799	404H	4	121H	9,328

H = high   **L** = low   **A** = asked   **B** = bid   **N** = nominal

MAJOR MARKET INDEX FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
$100 TIMES THE VALUE OF THE INDEX

June 1985

Jun	Open		High	Low	Close	
3	262	262¼	262⅜	259¼	259⅞	260
4	259⅞	259¾	261¼	259¼	260⅝	260¾
5	261½	261⅜	261¾	260½	260¾	260½
6	260⅛	260¼	262⅝	259⅞	262⅝	
7	262¼	262⅜	263¼H	260	260⅛	260⅜
10	259⅞	259¾	260⅜	259¼	260⅜	260⅛
11	260½*		260⅝	258¾	259½	259⅝
12	259⅝		259⅝	257	257½	257¾
13	257⅝	257⅜	257⅝	254⅜L	255⅛	255
14	255⅞	255⅝	256⅝	255⅜	256½	256⅜
17	256½	256⅜	257	255⅝	256⅞	257
18	256⅞	256¾	258¼	256⅝	257⅞	257¾
19	257¼	257⅜	258½	256⅛	256⅛	256¼
20	255⅞	255¾	256⅞	254⅝	256¾	256⅝
21						
24						
25						
26						
27						
28						

July 1985

Jun	Open		High	Low	Close	
3	263¾		263¾	260⅞	261½	
4	261½	261¼	262⅜	260¾	262⅛	
5	262⅞	262½	263¼	261⅞	262	261⅞
6	261⅜		264⅛	261⅜	263⅞	264⅛
7	263⅝	263½	264½H	261⅛	261⅛	261½
10	261⅛	260⅞	261½	260½	261⅜	
11	261¾		261⅞	260	260⅝	
12	260⅞	261	261	258⅜	258⅞	
13	259	258⅝	259	255⅝L	256⅜	256½
14	257¼	257	258⅛	256⅞	258⅛	258
17	258¼	258	258¼	257	258⅛	258¼
18	258¼	258	259⅝	258	258⅞	
19	258½		259¾	257⅜	257½	257⅜
20	257	256⅞	258¾	256⅛	258½	258¾
21	257⅝	257¾	261½	257⅝	260⅛	260¼
24	259⅝	259½	260¼	259⅛	259⅞	260
25	259⅞	260	262⅛	259⅜	259⅝	259½
26	259⅝	260	261⅛	259½	260⅝	260½
27	261⅛	261	262⅝	260¼	261⅞	262
28	262⅜	262½	262½	261⅛	261⅝	261⅜

August 1985

Jun	Open		High	Low	Close	
3	265		265	262¼	262½	
4	262½		263¼	262⅛	263⅛	
5	263¾		263⅞	262⅞	263	262⅞
6	262¼		264⅞	262¼	264⅞	
7	264¼		265⅛H	262⅜	262½	
10	262		262⅜	261¾	262⅜	
11	262¾		262¾	261	261½	
12	261¼		261⅜	259⅜	259¾	
13	259¼		259¼	256⅝L	257¼	
14	258½		258¾	257⅝	258¾	
17	258⅞		258⅞	258	258⅞	
18	258⅞		260	258⅞	259⅝	
19	259⅝		260¼	258¼	258¼	
20	257¾		259⅝	257¼	259½	259⅝
21	258¾		262⅝	258¾	261⅜	
24	261		261	260⅛	260¾	
25	260¾		262⅞	260⅛	260⅛	
26	260½		261⅝	260¼	261¼	
27	261⅝		263	260¾	262⅝	
28	263¼	263⅛	263¼	262⅛	262⅛	

September 1985

Jun	Open		High	Low	Close	
3	266¼	266⅛	266¼	263¼	263¾	
4	263⅝		264¾	263⅛	264⅜	
5	265⅜		265½	264⅛	264¼	264⅛
6	263¾	263⅞	266¼	263⅝	266⅛	
7	266	266⅛	266⅝H	263⅜	263⅞	
10	263¼		263⅞	262⅞	263⅝	
11	264		264	262⅜	262¾	
12	263		263	260⅛	260⅞	
13	260⅝	260½	260⅝	257¾L	258⅜	
14	259⅛	259	259⅞	258⅞	259⅞	
17	259⅞		260	258⅞	259⅞	260
18	259¾		261¼	259¾	260⅝	
19	260¼		261⅜	259⅜	259⅜	
20	259	258⅞	260⅜	258	260⅜	
21	259¾		264	259½	262	
24	261½		262¼	261¼	262	
25	262		264	261¼	261⅜	
26	261⅜		262⅞	261⅜	262⅛	262¼
27	262⅞	262¾	264⅛	261⅞	263¾	
28	264½		264½	263¼	263¼	

December 1985

Jun	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17						
18						
19						
20						
21						
24	264½		264¾	264¼L	264¾	
25	265		266¼	264⅜	264⅜	
26	264½		265½	264½	265¼	
27	266¼		266¾H	265⅛	266¾	
28	266⅝		266¾	266⅛	266⅛	

MAJOR MARKET INDEX VOLUME OF SALES

REPORTED IN CONTRACTS

Jun	85Jun	85Jul	85Aug	85Sep	85Dec	TOTAL
3	11,692	353	1L	48		12,094
4	10,448	153L	17	30		10,648
5	11,596	363	85	24		12,068
6	8,524	424	1	19L		8,968
7	9,610	379	1	47		10,037
10	6,472	554	1	61		7,088
11	5,943	248	219	153		6,563
12	7,732	323	117	84		8,256
13	9,915	299	5	84		10,303
14	5,317	499	7	46		5,869
17	5,214L	608	8	313		6,143
18	6,753	617	70	224		7,664
19	5,367	631	74	91		6,163
20	7,914	1,162	168	111		9,355
21	14,011H	2,879	101	358H		17,349H
24		4,715	144	71	1L	4,931
25		7,887H	149	220	2	8,258
26		4,320	151	166	3H	4,640L
27		5,611	330H	207	3	6,151
28		4,519	87	119	1	4,726
TOTAL	126,508	36,544	1,736	2,476	10	167,274

MAJOR MARKET INDEX OPEN CONTRACTS

REPORTED IN CONTRACTS

Jun	85Jun	85Jul	85Aug	85Sep	85Dec	TOTAL
3	8,224L	533L	3L	127		8,887
4	8,691	559	17	126L		9,393
5	9,035	633	91	135		9,894
6	9,647	795	91	148		10,681
7	9,664	857	91	138		10,750
10	10,407	959	91	144		11,601
11	10,806	866	255	185		12,112
12	10,537	847	344	211		11,939
13	10,681	850	348	200		12,079
14	10,510	981	350	217		12,058
17	10,318	1,064	352	369		12,103
18	10,133	1,253	406	498		12,290
19	10,383	1,337	427	419		12,566
20	9,333	1,659	575	576		12,143
21	10,962H	2,715	661	603		14,941H
24		2,926	749	600	1L	4,276L
25		3,792	780	635	2	5,209
26		3,802	854	677	2	5,335
27		3,983H	1,070	779	4H	5,836
28		3,663	1,092H	802H	3	5,560

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$100 TIMES THE VALUE OF THE INDEX

July 1985

Jul	Open		High	Low	Close	
1	261¾		262¾	260½	262⅝	262¾
2	262⅜	262½	262¾	261⅜	261⅝	261¾
3	262¼	262	262¼	260⅝	260⅝	260¾
4	HOLIDAY					
5	261⅛	262	262¼	261⅛	261½	261⅝
8	261		261⅛	259½	260½	260⅝
9	260⅛		260⅞	259⅜L	259⅞	260
10	260¼	260⅜	261¾	259⅞	261⅝	261¾
11	261¼	261⅛	262	260¾	261⅞	262
12	262		262⅛	260½	260⅞	260½
15	260½	260⅝	262¼	260⅛	260⅝	260½
16	260⅞	261⅛	263½	260⅝	263⅛	263¼
17	263⅝	263⅞	265½	263⅝	265¼	
18	264½	264⅜	265⅜	263⅞	264½	264¼
19	264¼	264⅛	266½H	263⅞	266¼	266⅛
22						
23						
24						
25						
26						
29						
30						
31						

August 1985

Jul	Open		High	Low	Close	
1	262¾		263⅜	261¼	263¼	
2	263	263¼	263⅜	262⅛	262⅜	
3	263		263	261¼	261⅜	
4	HOLIDAY					
5	262½	262¾	263	262	262⅜	262
8	261¾	261⅞	261⅞	260¼	261⅛	261¼
9	260⅞	260¾	261½	260 L	260⅝	
10	260⅞	261⅛	262½	260¾	262½	
11	262		262¾	261⅜	262¾	
12	263		263	261¼	261¼	261⅜
15	261⅛	261⅜	262⅞	260⅞	261⅜	
16	262	261¾	264¼	261½	264	
17	264½	264¾	266	264½	265½	265⅝
18	265⅛	265	265¾	264⅛	264⅝	264¾
19	264⅞		266⅜	264½	265¼	265
22	264⅞		265⅛	264	264⅞	265
23	265⅛		266½H	263⅜	264	263⅞
24	263⅞	264	264	262	263½	263⅜
25	263¼	263⅜	265	263	264¾	
26	264½	264⅜	265½	263⅞	264⅝	264⅞
29	264⅜	264⅛	264⅜	262⅜	262⅜	262¾
30	262⅞	262⅝	263¼	261¾	262¾	262⅝
31	262¾		264¼	262⅜	263½	263⅜

September 1985

Jul	Open		High	Low	Close	
1	263¾	263½	264½	262¼	264⅜	264½
2	264⅜		264½	263⅛	263¼	
3	263⅞		264	262⅜	262½	262⅜
4	HOLIDAY					
5	263¾	264	264¼	263	263¼	263
8	262¾	263	263	261¼L	262⅛	
9	261¾	261⅞	262⅜	261¼	261⅝	
10	262¼		263¼	261¾	263¼	
11	263		263¾	262⅝	263¾	
12	263⅞		263⅞	262¼	262¼	
15	262⅛	262¼	263⅞	261⅞	262⅜	
16	262⅞	262⅝	265¼	262½	265⅛	265
17	265¾		267½H	265¾	266⅞	267
18	266½	266⅛	267⅛	265⅜	265⅝	265⅞
19	266	265⅞	267⅜	265¾	266	265¾
22	265⅝	265¾	266¼	265¼	266⅛	
23	266⅛		267⅜	264⅜	264⅞	265
24	264⅞	264¾	265	263	264¾	264⅜
25	264⅜	264¼	265⅞	264⅛	265⅝	265¾
26	265½		266¼	264⅞	265¾	
29	265		265¼	263⅛	263½	
30	263½	263⅝	264⅛	262⅝	263½	
31	263¾		265¼	263½	264⅛	264¼

October 1985

Jul	Open		High	Low	Close	
1						
2						
3						
4	HOLIDAY					
5						
8						
9						
10						
11						
12						
15						
16						
17						
18						
19						
22	266⅜		267	266⅜	267	
23	267½		268 H	265⅝	265⅞	
24	266⅛		266⅛	264¼	265½	
25	265⅝		266¾	265¼	266⅝	
26	266⅝		267¼	266	266⅝	
29	266		266	264½	264½	
30	264⅝		265	264 L	264¾	264⅝
31	264⅝		266	264⅝	265½	

December 1985

Jul	Open		High	Low	Close	
1	265½		267¼	265½	267⅛	267¼
2					266½N	
3					265¼B	265½A
4	HOLIDAY					
5					266 B	266¼A
8	264¼		265⅛	264¼L	265⅛	
9					264⅝N	
10	265¼		266⅛	265¼	266⅛	
11					266⅜N	
12	266½		266½	264¾	264¾	
15					265 N	
16	266¾		268½	266¾	268½	
17					270 N	
18					268¼N	
19	268⅞		270	268⅞	269	
22	268½		268¾	268⅜	268¾	
23	269⅜		270⅝H	267¼	267¾	
24	268		268	266⅜	267⅜	
25	267⅝		268¾	267¼	268⅝	
26	268⅝		269¼	268	268⅝	
29	268		268	266⅛	266⅜	
30	266⅝		266⅞	265¾	266⅝	
31	266⅝		267¾	266⅝	267⅜	

MAJOR MARKET INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

Jul	85Jul	85Aug	85Sep	85Oct	85Dec	TOTAL
1	4,536	150	69		1L	4,756
2	5,071	560	83			5,714
3	2,074	97L	52L			2,223
4	HOLIDAY					
5	1,175L	429	133			1,737L
8	4,820	311	149		1	5,281
9	4,105	458	55			4,618
10	7,064	564	100		5	7,733
11	5,564	385	66			6,015
12	4,466	477	145		1	5,089
15	8,343	666	302			9,311
16	8,191	915	455		6	9,567
17	11,921H	2,936	748			15,605H
18	6,101	1,716	436			8,253
19	11,196	2,995	404		3	14,598
22		4,724	187	3	1	4,915
23		11,188H	1,112H	8	8	12,316
24		7,645	556	1L	34H	8,236
25		6,592	439	22H	25	7,078
26		4,125	251	2	5	4,383
29		8,986	585	9	29	9,609
30		6,257	242	16	18	6,533
31		7,829	860	1	14	8,704
TOTAL	84,627	70,005	7,429	62	151	162,274

MAJOR MARKET INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

Jul	85Jul	85Aug	85Sep	85Oct	85Dec	TOTAL
1	3,985	1,126L	820		4L	5,935L
2	3,744	1,508	839		4	6,095
3	3,655L	1,506	833		4	5,998
4	HOLIDAY					
5	3,749	1,686	890		4	6,329
8	4,934	1,707	837		4	7,482
9	5,294	1,880	808L		4	7,986
10	5,645	2,131	825		6	8,607
11	6,085	2,255	832		6	9,178
12	5,747	2,435	882		7	9,071
15	6,798	2,666	968		7	10,439
16	6,551	2,980	972		8	10,511
17	5,858	4,518	1,106		8	11,490
18	5,917	4,392	1,108		8	11,425
19	8,490H	6,048	1,059		8	15,605H
22		5,083	1,068	2L	9	6,162
23		5,580	1,250	8	10	6,848
24		6,132	1,224	7	27	7,390
25		6,857	1,216	27	28	8,128
26		6,842	1,241	28	31	8,142
29		8,043	1,237	31	45	9,356
30		8,207H	1,183	44	45	9,479
31		7,865	1,285H	45H	52H	9,247

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
$100 TIMES THE VALUE OF THE INDEX

August 1985

Aug	Open		High	Low	Close	
1	263¾	263⅞	264⅝H	263¼	264⅝	264½
2	263⅞	263¾	264⅛	263¼	263⅞	263⅝
5	263¾	263⅝	263¾	262¼	263½	263⅝
6	263⅞		263⅞	260⅛	260½	260⅜
7	260	259¾	260½	259⅝	260	259⅞
8	260¼		260⅞	259¾	260¾	260⅝
9	261		261	258¾	258⅞	259
12	259⅛		259⅞	258⅜	258½	258⅜
13	257¾	257⅞	259⅝	256	258⅜	258½
14	258¼		258⅞	257⅜	257⅝	257¾
15	257¾		258¼	255¼	256⅞	257
16	256½		256¾	254½L	255¾	255⅞
19						
20						
21						
22						
23						
26						
27						
28						
29						
30						

September 1985

Aug	Open		High	Low	Close	
1	264⅝	264⅞	265½H	264⅛	265½	
2	264⅞	264¾	265	264⅛	264⅝	264⅜
5	264⅝		264⅝	262¾	264⅛	264⅜
6	264½	264⅝	264¾	260⅝	260⅞	260¾
7	260¼	260½	261	260	260⅝	
8	261	260¾	261¾	260⅜	261¼	261½
9	261¾		261¾	259¼	259¾	259⅞
12	259¾		260¾	259¼	259⅜	
13	258⅝	258¾	260⅝	256⅞	259¼	
14	259	259⅛	260	258¼	258⅝	
15	258⅝	258⅞	259¼	256⅛	257⅞	258⅛
16	257½	257⅝	257⅝	255½L	257¼	257⅜
19	257⅜	257½	257⅞	256⅞	257¼	257⅜
20	257⅜	257½	259⅞	257⅜	259¾	259⅞
21	259⅞		260⅝	259⅜	260¼	260
22	260½	260⅝	260⅝	257½	258	
23	257⅞		258⅜	256⅞	258	257⅞
26	257⅜	257½	258¼	256⅜	258⅛	258¼
27	258¼		258⅝	257⅞	258½	
28	258½		258¾	257½	258⅜	
29	258½	258¾	258¾	257¾	258⅝	
30	258⅛	258	258⅜	256¾	256¾	

October 1985

Aug	Open	High	Low	Close
1	265⅜	266⅜H	265⅜	266¼
2	265⅞	265⅞	265⅜	265½
5	265⅝	265⅝	264¼	265⅛
6	265½	265½	261⅞	261⅞
7	261⅜	261⅞	261	261¾
8	261¾	262⅝	261⅝	262½
9	262⅝	262¾	260¾	260¾
12	260¾	261⅝	260⅜	260⅜
13	259⅞	261⅝	258⅛	260¼
14	260½	261	259⅝	259⅞
15	260	260¼	257⅞	259
16	258⅜	258¾	257 L	258¾
19	258½	258⅞	258⅛	258⅜
20	258⅝	261	258⅝	260⅞
21	260⅞	261¾	260⅝	261
22	261½	261½	258¾	259⅛
23	258⅞	259¼	258⅛	259
26	258½	259⅛	257½	259⅛
27	259½	259¾	258⅞	259½
28	259⅝	259⅝	258⅝	259⅜
29	259⅜	259⅝	258⅞	259⅝
30	259	259⅜	257¾	257¾

November 1985

Aug	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19	259¼	259⅝	259	259¼
20	259½	261⅝	259½	261⅜
21	261¾	262⅜H	261½	261⅞
22	262⅛	262⅛	259½	260
23	259¾	259⅞	258⅞	259⅞
26	259⅜	259¾	258⅜L	259¾
27	260⅜	260⅜	259¾	260⅛
28	260¼	260¼	259½	260⅛
29	260	260	259⅝	260
30	259⅝	259¾	258⅜	258½

December 1985

Aug	Open	High	Low	Close
1	267⅜	268⅜H	267⅜	268¼
2	267⅞	267⅞	267¼	267½
5	267⅝	267⅝	265⅝	267⅛
6	267½	267½	262⅞	263⅝
7	263	263¾	263	263¾
8	263⅝	264½	263⅝	264½
9	264¼	264¼	262⅜	262½
12	262¼	263⅝	262	262
13	261¾	262⅞	259⅞	261¾
14	262½	262½	261½	261⅝
15	262	262	260	260¾
16	260½	260½	258⅞L	260⅜
19	260⅜	260⅝	259⅞	260¼
20	260½	262⅝	260½	262⅝
21	262⅞	263½	262⅜	263
22	263⅝	263⅝	260⅜	261
23	260⅞	261	260⅛	261
26	260⅜	261	259¼	261
27	261½	261½	260⅞	261⅛
28	261¼	261⅝	260½	261¼
29	261¼	261½	260½	261⅜
30	261	261¼	259⅝	259⅝

MAJOR MARKET INDEX VOLUME OF SALES

REPORTED IN CONTRACTS

Aug	85Aug	85Sep	85Oct	85Nov	85Dec	TOTAL
1	5,856	408	2L		32	6,298
2	2,772	456	3		4	3,235
5	6,904H	1,224	5		25	8,158
6	5,671	1,239	22		25	6,957
7	2,644	851	16		21	3,532
8	2,245L	490	13		9	2,757
9	2,363	406	6		11	2,786
12	3,255	433	15		12	3,715
13	5,325	531	10		14	5,880
14	3,093	330L	22		9	3,454
15	5,475	933	21		3L	6,432
16	6,213	2,456H	30		14	8,713H
19		920	10	1L	12	943
20		1,426	251	1	95H	1,773
21		1,267	115	10	20	1,412
22		1,702	285H	2	20	2,009
23		550	216	12H	59	837
26		1,266	138	1	34	1,439
27		797	46	2	18	863
28		427	54	2	13	496
29		351	19	1	17	388L
30		386	97	11	19	513
TOTAL	51,816	18,849	1,396	43	486	72,590

MAJOR MARKET INDEX OPEN CONTRACTS

REPORTED IN CONTRACTS

Aug	85Aug	85Sep	85Oct	85Nov	85Dec	TOTAL
1	7,772	1,378L	44		53L	9,247
2	7,435L	1,534	45		54	9,068
5	9,494	1,444	50		56	11,044
6	10,534	1,639	66		64	12,303
7	10,670H	1,882	59		57	12,668H
8	10,435	2,017	46		63	12,561
9	9,803	2,068	40		68	11,979
12	9,533	2,134	31L		70	11,768
13	8,769	2,158	39		75	11,041
14	8,340	2,210	46		77	10,673
15	7,575	2,372	58		74	10,079
16	8,018	3,568	66		80	11,732
19		3,419	65	1L	78	3,563L
20		3,770H	206	1	101	4,078
21		3,590	234	11	105	3,940
22		3,340	373	12	101	3,826
23		3,254	367	21	104	3,746
26		3,350	441	20	120	3,931
27		3,329	467	20	121	3,937
28		3,228	474	20	126H	3,848
29		3,255	490H	21	122	3,888
30		3,240	489	30H	124	3,883

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$100 TIMES THE VALUE OF THE INDEX

September 1985

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	256¾	256⅞	257¼	256	257⅛	257¼
4	257½		257½	255¾	256⅝	
5	256¼	256⅜	257⅝	256	257½	257⅝
6	257⅛		259 **H**	257⅛	258¼	258⅛
9	258⅜	258¼	259	257⅛	257⅜	
10	257¾	257⅝	257¾	255	255⅝	
11	255⅜		255⅜	253⅝	253⅞	254
12	253¾		254¾	252¾	253⅛	253⅜
13	253⅞		254	251⅝	252½	252⅜
16	252⅞		253	251¾	252½	
17	252½		252¾	250⅜	250⅜	250½
18	250½		251½	248⅞**L**	251	
19	250⅞		253	250⅜	252½	
20	252⅝		253¼	250¼	250¼	250½
23						
24						
25						
26						
27						
30						

October 1985

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	257⅞		258⅛	257	258	
4	258½		258½	256⅝	257⅝	
5	257¼		258⅝	256¾	258⅝	
6	257⅞	257¾	259⅞	257¾	259⅛	
9	259⅜	259⅛	260 **H**	258⅛	258½	
10	258¾		258¾	256	256⅝	
11	256⅛		256⅜	254½	254⅞	
12	254⅞		255¾	253⅞	254⅛	
13	254⅜		255	252¾	253⅝	
16	254⅛		254⅛	252⅝	253⅜	
17	253½		253¾	251⅜	251⅜	251½
18	251½	251⅜	252¾	250⅛	252⅛	252
19	252		254⅛	251⅝	253½	
20	253⅝	253¾	254¼	251½	251¾	251⅞
23	253½	254¼	255	253½	254½	254⅝
24	254½		254¾	252¼	253	252¾
25	252⅞		252⅞	249⅜	249¾	
26	249⅝		250¾	248⅝**L**	250⅝	250¾
27	250½	250⅜	250½	250¼	250½	250⅜
30	250⅛		251⅛	249¼	250⅛	250¼

November 1985

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	258⅜		258⅝	257⅝	258⅝	
4	257¼		258⅛	257¼	258⅛	
5	257⅝		258¾	257½	258¾	
6	259⅞		259⅞	259½	259⅝	
9	259⅝		260¼**H**	258¾	259	
10	258¾		259	256⅝	257	
11	256⅝		256⅝	255	255⅛	255¼
12	255⅛		255¾	254⅜	254⅜	
13	254½		254½	253⅜	254¼	
16					254 **N**	
17					251⅞**N**	
18	251⅝		253	251⅝	252½	
19	252¼		254⅛	252¼	254	
20	254		254⅝	252⅞	252⅞	
23	254⅛		255⅝	254	255⅛	
24	254½		254¾	252½	253½	
25	253⅜		253⅜	250	250¼	
26	249¼		251	249 **L**	251	
27	250⅞		250⅞	250⅞	250⅞	
30	250¾		251⅜	249¾	250½	250⅝

December 1985

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	259⅞		259⅞	258¾	259¾	
4	260⅜		260⅜	258¼	259⅜	
5	259⅛		260⅜	258¾	260⅜	
6	259⅞	260⅛	262 **H**	259⅞	261	
9	260⅞		261⅞	260	260⅜	
10	260¾		260¾	258	258¼	258⅜
11	258⅛		258⅛	256⅛	256½	
12	256⅝		257½	255⅝	256	
13	256½		256¼	254¼	255⅜	
16	255½		255½	254⅝	255¼	
17	255¼		255½	253	253	
18	252¾	252⅞	254¼	251½	253½	
19	253¾		255⅛	253⅛	255	
20	255⅜		255½	253	253¼	253⅛
23	254½	254⅝	256⅝	254½	256⅛	
24	256⅛	255¾	256⅛	253¼	254⅛	
25	254¼		254¼	250½	250⅞	
26	250⅞	251	251⅞	249⅝**L**	251¾	
27	251⅝	251½	251⅝	251¼	251½	
30	251½		252½	250½	251½	

MAJOR MARKET INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

Sep	85Sep	85Oct	85Nov	85Dec	TOTAL
2	**HOLIDAY**				
3	518	318	9	14	859
4	447	112	2**L**	25	586
5	209**L**	50**L**		7**L**	266**L**
6	363	146	27	56	592
9	452	261		13	726
10	1,160	1,068	3	88	2,319
11	356	290	17	42	705
12	498	376	3	41	918
13	476	524	2	67	1,069
16	549	519		23	1,091
17	820	787		80	1,687
18	214	376	3	106	699
19	937	1,272	79	97	2,385
20	1,528**H**	1,762	7	94	3,391
23		3,497	109**H**	203	3,809
24		3,030	13	117	3,160
25		2,621	26	409**H**	3,056
26		5,705**H**	65	142	5,912**H**
27		393	2	12	407
30		5,063	33	83	5,179
TOTAL	8,527	28,170	400	1,719	38,816

MAJOR MARKET INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

Sep	85Sep	85Oct	85Nov	85Dec	TOTAL
2	**HOLIDAY**				
3	3,181	602**L**	36**L**	125**L**	3,944
4	3,126**L**	662	36	131	3,955
5	3,252	664	36	131	4,083
6	3,272	727	56	151	4,206
9	3,374	823	56	153	4,406
10	4,010	1,335	53	156	5,554
11	3,892	1,348	65	158	5,463
12	3,878	1,359	65	153	5,455
13	3,840	1,351	66	167	5,424
16	4,202	1,743	66	171	6,182
17	4,599**H**	2,231	66	182	7,078
18	4,508	2,227	66	220	7,021
19	4,517	2,356	124	239	7,236
20	4,307	2,627	125	262	7,321**H**
23		3,398	125	331	3,854**L**
24		3,525	134	360	4,019
25		3,619	144**H**	422	4,185
26		3,767	139	428**H**	4,334
27		3,828	137	427	4,392
30		4,456**H**	137	407	5,000

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$100 TIMES THE VALUE OF THE INDEX

October 1985

Oct	Open		High	Low	Close	
1	250		254¾	249⅝	254½	254⅝
2	254½		254⅞	251¼	251⅜	
3	251¾		253⅞	250⅝	251⅞	252
4	251⅞		251⅞	249½L	250⅝	250⅜
7	250		251⅞	249½	250⅝	250¾
8	251		251½	249⅞	251⅛	251¼
9	251⅛		252⅜	250⅝	251	
10	251¼		251⅜	250¼	251⅛	251
11	251¼		253⅛	250⅜	253	253⅛
14	252⅞		255⅝	252⅝	255⅜	255⅝
15	255¾		256⅛	253⅝	254⅝	254¾
16	254⅝		258⅝	254⅜	258¼	258⅜
17	258½	258⅜	259⅞H	257	257¾	
18	258	257¾	258⅛	256⅜	257¼	
21						
22						
23						
24						
25						
28						
29						
30						
31						

November 1985

Oct	Open		High	Low	Close	
1	250¼		254⅞	250¼	254⅞	
2	254⅞		255	251¾	251¾	
3	252		253⅞	251⅛	252¼	
4	250⅞		251	250	250¾	
7	250¼		251⅞	249⅝L	250⅞	
8	251		251¾	250⅜	251⅜	
9	251½		252⅜	251⅛	251¼	
10	251½		251½	250½	251¼	
11	251⅝		253¼	250¾	253¼	
14	253		256	253	255⅝	255¾
15	256⅛		256⅛	254	254¾	
16	254⅜		258⅝	254⅜	258⅛	
17	258½		259⅜H	256¾	257⅜	257⅛
18	257½	257¾	257⅞	255⅞	256¾	256⅞
21	256⅝		256⅝	255½	255⅞	
22	256		258¼	255⅝	257⅛	256⅞
23	256¾		257½	256⅜	257½	
24	257⅛		257⅝	255⅞	256⅛	256¼
25	255¼	255⅞	255⅞	254⅜	255	
28	254½	254⅝	255⅝	254	255⅝	
29	256		258⅞	255¾	257⅞	258
30	258½		259⅜	257½	259⅛	
31	258⅞		259	257¾	258½	

December 1985

Oct	Open		High	Low	Close	
1	250⅞		255¾	250⅞	255⅝	255½
2	255¾	255⅝	255⅞	252⅜	252⅜	
3	252⅝		254¾	251¾	252⅞	253
4	253		253	250¾	251⅝	
7	251¼	250⅞	252⅜	250¼L	251¾	
8	251⅞	251¾	252⅝	251	252¼	
9	252½		253⅜	252	252	
10	252¼		252¼	251⅜	252	252⅛
11	252½		254⅛	251½	254⅛	254
14	254⅛		256½	253¾	256⅜	256½
15	256½	256⅝	257	254¾	255½	255⅝
16	255⅝	255½	259½	255¼	259	259⅛
17	258⅞		259½	257½	258⅛	
18	258¼		258½	256¾	257½	257⅝
21	257½	257⅝	257⅝	256⅛	256½	
22	256½		258¾	256½	257½	
23	257¼		258	256¾	257⅞	
24	258		258⅛	256⅜	256⅜	
25	256		256⅛	254¾	255¼	
28	255⅜		256⅛	254½	256⅛	
29	256½		259½	256⅜	258⅜	258½
30	259¾		259¾H	258	259⅜	
31	259¼		259½	258⅛	259⅛	259

MAJOR MARKET INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

Oct	85Oct	85Nov	85Dec	TOTAL
1	7,998	376	239	8,613
2	7,050	194	330	7,574
3	4,425	27L	211	4,663
4	3,983	40	127	4,150
7	6,289	133	238	6,660
8	5,541	93	95	5,729
9	4,549	139	131	4,819
10	2,869L	75	75	3,019
11	4,937	227	122	5,286
14	3,531	441	496	4,468
15	7,281	208	299	7,788
16	8,912	1,319	278	10,509
17	10,846H	1,591H	1,292H	13,729H
18	5,381	1,347	317	7,045
21		1,027	62L	1,089
22		1,061	113	1,174
23		1,131	190	1,321
24		384	90	474
25		296	117	413
28		167	103	270L
29		331	309	640
30		323	280	603
31		299	201	500
TOTAL	83,592	11,229	5,715	100,536

MAJOR MARKET INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

Oct	85Oct	85Nov	85Dec	TOTAL
1	4,979L	426L	509L	5,914
2	5,849	488	609	6,946
3	6,180	471	580	7,231
4	7,052	487	620	8,159
7	7,845	568	560	8,973
8	8,618	578	552	9,748
9	9,072	600	540	10,212
10	9,367	647	561	10,575
11	9,419	704	566	10,689
14	9,437	720	698	10,855
15	9,964H	771	645	11,380
16	9,476	1,495	637	11,608H
17	7,726	1,753	1,254	10,733
18	7,321	2,096	1,366	10,783
21		2,283	1,365	3,648L
22		2,450	1,357	3,807
23		2,506	1,362	3,868
24		2,415	1,360	3,775
25		2,507	1,338	3,845
28		2,491	1,328	3,819
29		2,545H	1,410	3,955
30		2,519	1,514H	4,033
31		2,499	1,424	3,923

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$100 TIMES THE VALUE OF THE INDEX

November 1985

Nov	Open		High	Low	Close	
1	256⅞		261½	258¼**L**	261	
4	260¾		262	260	261¼	261⅜
5	261⅝		263	261¼	262½	
6	263		263¼	261⅛	262⅝	262¾
7	262½		262⅞	261⅝	262¼	
8	262¼		265⅝	262¼	264½	264⅝
11	264½		269	264½	269	
12	269		272⅛	268½	270⅛	
13	269⅜		270⅜	268⅝	269⅛	
14	268½		272¼	268½	271¾	272
15	271⅝		274 **H**	270¾	270¾	
18						
19						
20						
21						
22						
25						
26						
27						
28	**HOLIDAY**					
29						

December 1985

Nov	Open		High	Low	Close	
1	258⅞		261⅝	258⅝**L**	261¼	261⅜
4	261¼		262¼	260⅜	261½	261¾
5	261¾		263⅜	261⅜	262⅞	262¾
6	263⅛	263⅜	263⅝	261½	262⅞	263
7	262⅝		263	261¾	262⅜	
8	262½		265⅝	262½	264½	264¾
11	264⅝		269⅛	264½	269	268¾
12	269	269¼	272⅜	268⅝	270½	270⅜
13	270⅛		270⅞	268⅞	269⅜	269½
14	268¾		272⅝	268¾	272⅛	272¼
15	271¼		273⅞	270½	270¾	270⅝
18	271⅛		271¾	269½	271	270⅝
19	271⅝		272¼	269⅞	271	271¼
20	271⅝		272¾	270⅞	272	271⅞
21	273		275⅞	272⅝	275¾	275⅝
22	274¾	275	277	274¾	275⅜	
25	274⅝		275⅛	273⅝	274⅜	
26	274½		276	274	274⅞	
27	274⅞		280½	274¾	279½	279⅞
28	**HOLIDAY**					
29	280		281 **H**	277⅞	278¼	

January 1986

Nov	Open		High	Low	Close
1					
4					
5					
6					
7					
8					
11					
12					
13					
14					
15					
18	271⅝		272	270¼**L**	271⅜
19	272⅛		272⅛	271¼	272
20					272¾**N**
21	275⅞		276¾	275⅞	276⅜
22	276		277¼	275⅞	276¼
25	275⅛		275¼	274¾	275⅛
26	276⅞		276⅞	275¾	275¾
27	278		281	278	280½
28	**HOLIDAY**				
29	280⅞	281⅛	281⅞**H**	278⅝	279⅛

February 1986

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20	273¼	273¼**H**	273¼**L**	273¼
21				276⅞**N**
22				276⅝**N**
25				275⅝**N**
26				276 **N**
27				280½**N**
28	**HOLIDAY**			
29				279⅛**N**

March 1986

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12	272	274	272	273⅛
13	272⅛	272⅛	271 **L**	271
14	271¼	274⅞	271¼	274⅜
15				272⅞**N**
18				272⅞**N**
19	274¼	274¼	273	273⅜
20				274¼**N**
21	277⅜	277¾	277⅜	277¾
22	278⅜	278⅝	277⅝	277⅝
25	277⅜	277⅜	275¾	276⅝
26	277⅛	277¾	276⅝	277⅛
27	281	282½**H**	281	281½
28	**HOLIDAY**			
29	280¼	280¾	280⅛	280¼

MAJOR MARKET INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

Nov	85Nov	85Dec	86Jan	86Feb	86Mar	TOTAL
1	445	132				577
4	327	266				593
5	121	279				400
6	809**H**	182				991**H**
7	80**L**	202				282
8	159	170				329
11	279	265				544
12	200	378			7**H**	585
13	109	218			1**L**	328
14	132	191			3	326
15	188	394				582
18		255	129**H**			384
19		152	1**L**		2	155
20		100**L**		1**H**		101**L**
21		287	2			289
22		218	6		7	231
25		115	6		5	126
26		162			1	163
27		400**H**	79		3	482
28	**HOLIDAY**					
29		261	21		1	283
TOTAL	2,849	4,627	244	1	30	7,751

MAJOR MARKET INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

Nov	85Nov	85Dec	86Jan	86Feb	86Mar	TOTAL
1	2,492**H**	1,451**L**				3,943
4	2,472	1,471				3,943
5	2,445	1,470				3,915
6	2,173	1,464				3,637
7	2,154	1,554				3,708
8	2,136	1,609				3,745
11	2,160	1,743				3,903
12	2,133	1,903			7**L**	4,043**H**
13	2,106	1,928**H**			7	4,041
14	2,112	1,862			9	3,983
15	2,056**L**	1,758			9	3,823
18		1,724	127**L**		9	1,860
19		1,695	128		10	1,833
20		1,698	128	1**H**	10	1,837
21		1,656	130	1	10	1,797
22		1,688	135	1	12	1,836
25		1,635	139	1	15**H**	1,790
26		1,642	139	1	15	1,797
27		1,646	183	1	15	1,845
28	**HOLIDAY**					
29		1,562	187**H**	1	15	1,765**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$100 TIMES THE VALUE OF THE INDEX

December 1985

Dec	Open		High	Low	Close	
2	278		278⅜	275¾	276	275⅞
3	275⅜		277¼	275¼L	276¾	276⅞
4	277¼		282	276¾	281⅝	281¾
5	282⅛	282¼	285⅛	281⅛	281¼	
6	280⅝		281½	280	281	
9	281⅝	281¾	284⅜	281⅝	284⅛	284
10	284½	284⅝	285¼	283⅛	284⅛	284
11	284⅝	284⅞	288⅛	284⅜	287½	
12	287½	287⅝	288¼	285⅜	287⅜	287½
13	288⅛	288⅜	292¼	287¾	291⅞	
16	292	291⅞	297⅞H	291¼	295⅝	295¾
17	296⅝	296¾	297½	294	295	
18	294		295½	290½	292¾	
19	292⅛	291⅞	293⅞	291¾	293¼	293
20	293¼	293⅜	297	292½	292½	292⅝
23						
24						
25	HOLIDAY					
26						
27						
30						
31						

January 1986

Dec	Open		High	Low	Close	
2	279		279⅛	276⅝	276⅞	
3	276¼		278	276¼L	277¾	
4	278½		282¾	278	282¾	282½
5	283⅛	283⅞	286	281⅞	282⅛	
6	281½		282⅜	280⅞	281⅞	
9	282⅝		285⅜	282⅝	284⅞	
10	285½		286¼	284⅛	285⅛	285
11	285¾	285⅞	289¼	285¼	288⅜	
12	288⅝		289¼	286⅜	288⅜	288½
13	289⅛	289½	293½	288⅝	292⅝	
16	293	293⅛	299½H	292½	296¾	297
17	297½	298	299	295	295⅞	296
18	295¼	294⅞	296⅞	291¼	293⅝	
19	293¼		294⅞	292⅞	293⅞	294¼
20	294⅛		298	293⅜	293⅜	293⅝
23	293¼	293	293¼	290⅛	291¼	
24	291⅝		291¾	288½	289⅝	
25	HOLIDAY					
26	290⅛		291	290⅛	290⅝	290¾
27	291⅝		294⅝	291½	293⅞	294
30	294¾		296⅜	293½	296⅜	
31	296¾		297⅞	294½	294¾	294½

February 1986

Dec	Open	High	Low	Close
2				277 N
3				277⅞N
4				282¾N
5				282⅝N
6				282⅜N
9	283⅞	285¼	283⅜L	285¼
10				285½N
11	287⅛	289¼	287⅛	288⅞
12				288⅞N
13	289⅞	293¼	289⅞	293
16				297½N
17				296¾N
18	297⅛	297⅜	292¾	294¼
19				294⅝N
20				294 N
23				291⅝N
24	291⅞	291⅞	289	290⅜
25	HOLIDAY			
26	291½	291½	291	291½
27	292½	295	292½	294⅝
30	295⅜	296⅝	294¾	296⅝
31	297⅝	297⅞H	294½	295

March 1986

Dec	Open		High	Low	Close
2	279¼		279¼	278	278
3	277¾		278¾	277¾L	278¾
4	279½		283⅝	279½	283⅝
5	285		287¼	283½	283⅝
6	282¾	283	283⅝	282⅞	283⅜
9	283⅞	284	286¼	283⅞	286¼
10	287¼		287½	285½	286½
11	287¼		290¼	287¼	289⅞
12	290½		290½	287⅞	289¾
13	290¼		294¾	290¼	294¾
16	295¼		300¼	294¾	298½
17	300⅛	300¼	300⅝H	297⅜	298
18	297		298½	293¼	295½
19	294¾	294⅞	296¾	294¾	295¾
20	296⅞		299⅞	295⅞	295⅞
23	295		295¼	291⅞	292⅝
24	293		293	289½	291¼
25	HOLIDAY				
26	292¼		292¾	292	292½
27	293		296⅛	293	295¾
30	296⅞		298	295⅝	298
31	298¾		299	296½	296½

MAJOR MARKET INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

Dec	85Dec	86Jan	86Feb	86Mar	TOTAL
2	197	16L		1L	214
3	98L	16		5	119
4	292	44		5	341
5	418H	117		19	554H
6	139	34		13	186
9	191	55	1L	6	253
10	177	55		8	240
11	190	52	1	5	248
12	138	71		2	211
13	317	107	1	33	458
16	206	155		29	390
17	165	170		49H	384
18	205	213H	2	40	460
19	152	141		9	302
20	135	171		29	335
23		142		46	188
24		124	26H	15	165
25	HOLIDAY				
26		101	1	14	116L
27		184	1	8	193
30		128	2	16	146
31		170	3	10	183
TOTAL	3,020	2,266	38	362	5,686

MAJOR MARKET INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

Dec	85Dec	86Jan	86Feb	86Mar	TOTAL
2	1,541	182L	1L	16L	1,740
3	1,556	188	1	18	1,763
4	1,644	200	1	21	1,866
5	1,648	247	1	29	1,925
6	1,669H	254	1	30	1,954
9	1,621	260	2	33	1,916
10	1,622	266	2	36	1,926
11	1,601	281	1	37	1,920
12	1,609	302	1	37	1,949
13	1,615	289	1	48	1,953
16	1,598	343	1	53	1,995
17	1,557	404	1	76	2,038
18	1,569	369	1	84	2,023
19	1,569	412	1	76	2,058H
20	1,491L	449	1	79	2,020
23		423	1	100	524
24		450H	6	94	550
25	HOLIDAY				
26		440	6	99	545
27		427	5	98	530
30		393	7H	100	500L
31		422	7	105H	534

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

Major Market Index MAXI futures
Chicago Board of Trade

Basic Trading Unit	$250 times the value of the Major Market Index, e.g., at 260, the value of the MAXI futures contract is $65,000 ($250 times 260)
Price Quotation	Each full index point = $250 per contract.
Minimum Fluctuation	.05 of a point, or $12.50 per contract
Contract Months	March, June, September, and December cycle
Cash Settlement	MMI MAXI futures positions are marked-to-market daily according to the closing MAXI futures prices; positions are settled in cash at the closing value of the spot MMI on the last day of trading
***Initial Margin**	$3,500 per contract
***Maintenance Margin**	$1,250 per contract
***Hedging Margin**	$1,250 per contract
Last Trading Day	The third Friday of the contract month
Trading Hours (Chicago Time)	8:15 a.m. to 3:15 p.m.
Ticker Symbol	BC
Cash Index Symbol	XMI

*Margins are subject to change and may not reflect actual margin deposits required by member firms.
As of December 31, 1985

MAXI STOCK INDEX FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
$250 TIMES THE VALUE OF THE INDEX

	September 1985						December 1985				
Aug	Open		High	Low	Close		Open	High	Low	Close	
1											
2											
5											
6	2641 5/8	2641	2642 5/8 H	2606	2608		2670	2670 H	2636	2636	2636 5/8
7	2606	2604	2610 5/8	2600	2606	2606 5/8	2631	2637 5/8	2631	2636 1/8	
8	2609	2608 5/8	2616 5/8	2604 5/8	2612 5/8	2613	2636 5/8	2642	2632 5/8	2640 5/8	
9	2613		2616 5/8	2594 5/8	2598	2599	2643	2643	2628 5/8	2628 5/8	
12	2598	2597 5/8	2607	2592 5/8	2594 5/8	2595 5/8	2626	2634	2620	2620	
13	2589		2605 5/8	2567 5/8	2592	2593	2618 5/8	2629	2606	2621	
14	2590	2591	2597 5/8	2581	2586 5/8	2588 5/8	2622 5/8	2624 5/8	2615	2617 5/8	
15	2590	2589	2592 5/8	2563 5/8	2579 6/8	2580	2618 5/8	2618 5/8	2595	2609	
16	2576 5/8	2576	2576 5/8	2560 L	2572	2572 5/8	2595	2602	2591 L	2601 5/8	2602
19	2572 5/8	2571 5/8	2579 5/8	2569	2573 5/8	2574	2601 5/8	2601 5/8	2601 5/8	2601 5/8	
20	2573 5/8	2574	2598 5/8	2573 5/8	2598	2598 5/8	2609 5/8	2624 5/8	2609 5/8	2624 5/8	
21	2600	2601	2606	2594	2601	2600 5/8	2627 5/8	2633	2625 5/8	2631 1/8	
22	2605	2606	2606	2574	2580 5/8	2580	2635	2635	2605	2610	
23	2579		2582 5/8	2569	2579 5/8	2578	2607 5/8	2610	2599 5/8	2608 5/8	
26	2573 5/8		2582 5/8	2563 5/8	2581 5/8		2603 5/8	2610 5/8	2595	2610	
27	2584	2585	2587	2578	2584	2583 5/8	2612 5/8	2613 5/8	2610	2612	
28	2583		2587 5/8	2575 5/8	2584	2583	2614 5/8	2615	2605	2612 5/8	
29	2585	2586 5/8	2586 5/8	2578	2586	2586 5/8	2611	2614	2608 5/8	2614	
30	2581	2579 5/8	2584 5/8	2568	2569	2568 5/8				2597 N	

MAXI STOCK INDEX VOLUME OF SALES

REPORTED IN CONTRACTS

Aug	85Sep	85Dec	TOTAL
1			
2			
5			
6	5,858H	1L	5,859H
7	2,929	1	2,930
8	3,444	157	3,601
9	2,740	192H	2,932
12	2,684	22	2,706
13	3,279	1	3,280
14	2,919	1	2,920
15	3,445	5	3,450
16	1,831	9	1,840
19	1,726L	1	1,727L
20	3,048	13	3,061
21	3,436	2	3,438
22	5,184	3	5,187
23	2,586	6	2,592
26	4,389	2	4,391
27	2,621	3	2,624
28	3,269	5	3,274
29	2,353	2	2,355
30	2,307		2,307
TOTAL	60,048	426	60,474

MAXI STOCK INDEX OPEI CONTRACTS

REPORTED N CONTRACTS

Aug	85Sep	85Dec	TOTAL
1			
2			
5			
6	440L	1L	441L
7	497		497
8	639	155	794
9	854	345	1,199
12	810	361	1,171
13	1,022	361	1,383
14	1,401	361	1,762
15	1,456	365	1,821
16	1,615	373	1,988
19	1,768	374H	2,142
20	1,543	369	1,912
21	1,497	367	1,864
22	1,965	368	2,333
23	2,136	367	2,503
26	2,102	368	2,470
27	2,128	367	2,495
28	2,234	365	2,599
29	2,233	364	2,597
30	2,607H	364	2,971H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAXI STOCK INDEX FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
$250 TIMES THE VALUE OF THE INDEX

September 1985

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	2569		2572 5/8	2561	2571	2570 5/8
4	2574		2574	2556 5/8	2566 3/8	2567
5	2564 1/8		2578	2560	2576	2578
6	2570		2590	2570	2581	2583
9	2583 3/8	2584	2591 H	2571 1/8	2574 3/8	
10	2575		2576 5/8	2550	2555 5/8	2556
11	2555 5/8	2555	2555 5/8	2535	2538 5/8	
12	2538 5/8		2548	2528 5/8	2532	2533
13	2538	2537 3/8	2540 5/8	2516 5/8	2525 1/2	2526
16	2529	2530	2530	2518	2524	2524 3/8
17	2524 3/8		2527 3/8	2504 3/8	2504 3/8	2505
18	2503	2503 3/8	2515 5/8	2490 L	2509	2509 5/8
19	2508	2509	2529	2504	2525	2525 3/8
20	2524	2526	2533	2503	2505	
23						
24						
25						
26						
27						
30						

December 1985

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	2594 3/8		2598	2590	2598	
4	2595 3/8		2595 5/8	2584 3/8	2593	
5	2592 5/8		2604 3/8	2587 3/8	2604	
6	2598		2615 3/8	2598	2609	2610
9	2610		2617 3/8 H	2601	2603	
10	2605		2605	2581	2582 5/8	
11	2577 3/8		2580	2562 5/8	2565 5/8	
12	2566		2575	2557	2559 5/8	
13	2561		2567 5/8	2543 3/8	2555	
16	2555		2556 5/8	2545 5/8	2552	
17	2552		2555	2530 3/8	2530 5/8	2531
18	2528		2541	2518 5/8	2535	
19	2535		2550 5/8	2531 3/8	2546 5/8	2549 5/8
20	2545 3/8		2553 3/8	2530	2534	2535
23	2539 5/8	2540	2565	2539 5/8	2562	
24	2560		2561	2530 5/8	2542	2541
25	2542	2541 3/8	2542	2503	2510 5/8	2510
26	2511	2510 5/8	2518	2497 3/8 L	2517	2515 5/8
27	2514	2515	2516	2512	2513	
30	2511		2523 5/8	2503	2515	2513

March 1986

Sep	Open	High	Low	Close
2	HOLIDAY			
3				
4	2620	2621 1/8	2620	2621 1/8
5	2625	2630	2623	2630
6				2635 N
9	2631	2631 H	2630	2630
10	2615	2615	2611	2611
11				2594 1/8 N
12				2588 1/8 N
13				2584 N
16	2587	2587	2576	2581
17	2565	2568	2561 1/8	2561 1/8
18	2567 3/8	2570	2565	2565 3/8
19				2580 N
20	2553	2553	2553	2553
23				2589 1/8 N
24	2582 5/8	2586 1/8	2560	2569
25	2565	2566	2536 1/8	2539
26	2538	2545	2528 1/8 L	2544 1/8
27				2541 N
30	2552	2552	2533 1/8	2542

June 1986

Sep	Open	High	Low	Close
2	HOLIDAY			
3				
4	2646	2646 5/8	2646	2646 5/8
5	2670	2670 H	2650	2655
6				2660 N
9	2658	2658	2657	2657
10				2638 N
11				2621 1/8 N
12				2615 1/8 N
13				2611 N
16				2608 N
17				2588 1/8 N
18				2591 N
19				2605 1/8 N
20				2592 5/8 N
23				2617 N
24	2610	2614	2590	2596 5/8
25	2593 3/8	2593 3/8	2563 3/8	2567 1/8
26	2562 5/8	2574	2557 1/8 L	2573
27				2570 N
30				2570 N

MAXI STOCK INDEX VOLUME OF SALES

REPORTED IN CONTRACTS

Sep	85Sep	85Dec	86Mar	86Jun	TOTAL
2	HOLIDAY				
3	3,271	107			3,378
4	4,776	141	2	1L	4,920
5	4,663	76	1L	2H	4,742
6	4,311	93			4,404
9	3,805	34	1	1	3,841
10	4,112	94	1		4,207
11	4,780	199			4,979
12	4,301	46			4,347
13	4,800	207			5,007
16	1,724L	27L	3H		1,754
17	4,381	93	2		4,476
18	4,118	89	2		4,209
19	5,486H	139			5,625H
20	4,745	352	1		5,098
23		2,047			2,047
24		2,351	1	1	2,353
25		2,326			2,326
26		2,851H	3	1	2,855
27		95			95L
30		1,381	1		1,382
TOTAL	59,273	12,748	18	6	72,045

MAXI STOCK INDEX OPEN CONTRACTS

REPORTED IN CONTRACTS

Sep	85Sep	85Dec	86Mar	86Jun	TOTAL
2	HOLIDAY				
3	2,656	300			2,956
4	2,322	302	2L	1L	2,627
5	2,394	296	2	1	2,693
6	2,699	268	2	1	2,970
9	2,775	268	3	2H	3,048
10	2,724	280	4	2	3,010
11	2,805	237	4	2	3,048
12	2,511	240	4	2	2,757
13	2,436	253	4	2	2,695
16	2,306L	261	2	2	2,571
17	2,576	279	4	2	2,861
18	2,919	235L	5H	2	3,161
19	3,085H	280	5	2	3,372
20	3,032	351	4	2	3,389H
23		464	4	2	470
24		458	4	2	464L
25		562H	4	2	568
26		547	4	2	553
27		548	4	2	554
30		529	4	2	535

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAXI STOCK INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$250 TIMES THE VALUE OF THE INDEX

November 1985

Oct	Open		High	Low	Close	
1						
2						
3						
4						
7						
8						
9						
10						
11						
14						
15						
16						
17						
18	2573		2578½	2563	2567	
21	2567		2567	2556	2558	2558½
22	2558½		2582	2555½	2566	2566½
23	2566		2576	2562½	2574	2575½
24	2573		2576	2559	2559½	2560
25	2556	2556½	2556½	2542½	2548½	2549½
28	2549		2556	2538½L	2555½	2555
29	2559		2589	2557½	2578½	2580
30	2585	2590	2592 H	2575½	2591	2590½
31	2590½	2583	2590½	2577	2585½	2586

December 1985

Oct	Open		High	Low	Close	
1	2510	2508	2557	2508	2556	2555½
2	2557		2560	2526	2526½	2527
3	2528		2547	2519	2528	2528½
4	2528½	2530	2530	2506½	2514	2515½
7	2513		2524½	2503½L	2515½	
8	2516½		2525½	2509½	2525	2522
9	2523	2522	2533½	2518	2521½	2521
10	2522½	2523	2524½	2513	2520	2520½
11	2523½	2524	2541½	2514½	2540	2541
14	2541	2540½	2566½	2536½	2564	2565
15	2564½		2570	2547½	2556½	2555½
16	2555½	2554½	2595	2552½	2590½	2589
17	2587	2589	2595	2573	2580½	2581
18	2583½	2583	2585½	2567	2574½	2576
21	2574½	2575	2575	2562½	2565	2565½
22	2567	2566½	2588	2563	2574	2575
23	2573½	2572	2581	2569	2580	2581
24	2577½	2577	2580½	2563½	2564½	2565
25	2560		2562	2548	2553½	2554
28	2550		2561	2543	2560	
29	2564½	2565	2594	2562½	2584½	
30	2590½		2596½H	2581	2595½	2594½
31	2587		2596	2581	2590½	2590

January 1986

Oct	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21	2575	2576	2570	2571
22	2576½	2593 H	2575½	2580
23	2578½	2587	2578½	2586
24	2581	2582	2574½	2574½
25	2558	2559	2553½	2559
28	2552	2565	2551½L	2565
29				2589 N
30				2599 N
31				2595½N

March 1986

Oct	Open	High	Low	Close	
1				2583½N	
2	2566	2571	2555	2555½	2555
3	2550½	2572½	2550	2555½	
4	2541	2544	2537	2541½	
7	2532½	2542½	2532½L	2542½	
8				2550½N	
9	2557½	2558	2546	2548	
10	2547½	2550	2543	2547½	
11	2546	2567½	2543	2567½	
14	2564½	2592	2564½	2592	
15	2575	2583	2575	2583	
16	2585½	2618	2580	2616	2617
17	2608	2620 H	2604	2608	
18	2610	2611½	2596	2601	
21				2591 N	
22	2594	2606	2594	2600	
23	2590	2605	2590	2600	
24	2597	2602	2590	2590	
25	2580	2580	2569½	2577	
28				2583 N	
29	2590	2612½	2590	2607½	
30				2617½N	
31				2607½N	

June 1986

Oct	Open	High	Low	Close	
1				2611½N	
2	2595	2596½	2582½	2582½	
3	2577½	2594	2576	2583	
4	2568½	2571½	2567½L	2568	
7				2569 N	
8				2577 N	
9	2585	2586	2573	2574	
10	2575	2575	2569	2573½	
11	2572½	2594	2570	2594	
14	2591	2620	2591	2618	
15				2609 N	
16	2614½	2645	2606	2642	2643
17	2633	2646 H	2630	2634	
18	2635	2637½	2621	2626	
21				2616 N	
22				2625 N	
23				2621 N	
24				2615 N	
25				2600 N	
28				2606 N	
29				2630 N	
30				2640 N	
31				2613½N	

MAXI STOCK INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

Oct	85Nov	85Dec	86Jan	86Mar	86Jun	TOTAL
1		2,459				2,459
2		1,923		2	3H	1,928
3		1,563		1L	1L	1,565
4		1,248		21H	1	1,270
7		1,677		3		1,680
8		1,370				1,370
9		1,588		1	1	1,590
10		1,064		1	1	1,066L
11		1,968		2	1	1,971
14		1,104		4	1	1,109
15		2,442		1		2,443
16		2,478		2	2	2,482
17		2,973H		1	1	2,975
18	11L	1,458		3	1	1,473
21	922	553L	2			1,477
22	1,769	659	1L	3		2,432
23	2,879	988	26H	6		3,899
24	2,119	1,155	1	1		3,276
25	1,928	627	3	3		2,561
28	2,226	803	3			3,032
29	3,959	768		4		4,731
30	4,310H	833				5,143H
31	3,765	829				4,594
TOTAL	23,888	32,530	36	59	13	56,526

MAXI STOCK INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

Oct	85Nov	85Dec	86Jan	86Mar	86Jun	TOTAL
1		701		4L	2L	707
2		672L		4	2	678L
3		732		4	3	739
4		727		14	3	744
7		758		14	3	775
8		684		14	3	701
9		908		15	4H	927
10		876		14	3	893
11		966		16H	4	986
14		947		16	3	966
15		972		16	3	991
16		1,316		16	3	1,335
17		1,777		16	4	1,797
18	5L	1,889		16	3	1,913
21	217	1,963	2	16	3	2,201
22	520	1,940	1L	15	3	2,479
23	909	1,932	24	15	3	2,883
24	1,024	2,283	25H	16	3	3,351
25	1,131	2,273	25	16	3	3,448
28	1,591	2,270	25	16	3	3,905
29	2,305	2,254	25	13	3	4,600
30	2,974H	2,346	25	13	3	5,361
31	2,949	2,501H	25	13	3	5,491H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAXI STOCK INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$250 TIMES THE VALUE OF THE INDEX

	November 1985						December 1985						January 1986					
Nov	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	2582	2582[illegible]	2614[illegible]	2581 L	2609[illegible]	2609	2587[illegible]		2617	2586[illegible] L	2613	2612					2617 N	
4	2606[illegible]	2605[illegible]	2619[illegible]	2599	2613[illegible]	2614[illegible]	2610		2622	2602[illegible]	2617						2621[illegible] N	
5	2612[illegible]		2631	2611	2626	2625[illegible]	2615[illegible]		2633	2613[illegible]	2627	2628	2624[illegible]		2632	2624[illegible] L	2632	
6	2630		2633[illegible]	2611[illegible]	2626	2626[illegible]	2631[illegible]		2636	2613[illegible]	2628[illegible]	2628					2633 N	
7	2627	2624[illegible]	2628[illegible]	2616	2622[illegible]	2623	2627[illegible]		2630	2620	2624[illegible]	2625	2626[illegible]		2631[illegible]	2626[illegible]	2629[illegible]	
8	2622	2622[illegible]	2655	2621[illegible]	2644[illegible]		2626		2656[illegible]	2624[illegible]	2646[illegible]		2629[illegible]		2658	2629	2651	
11	2644[illegible]		2690	2643[illegible]	2688	2684	2646		2691	2645	2689[illegible]	2689	2667		2694[illegible]	2666	2694	
12	2690		2720[illegible]	2685	2700[illegible]	2699[illegible]	2692	2692[illegible]	2723[illegible]	2688[illegible]	2702[illegible]						2707[illegible] N	
13	2698	2697	2705	2685	2690		2699		2709[illegible]	2690	2694[illegible]	2695	2701		2712	2695	2700	
14	2686	2685	2722[illegible]	2684[illegible]	2718		2689		2725[illegible]	2688[illegible]	2720[illegible]		2703		2726[illegible]	2703	2726[illegible]	
15	2715	2713	2737[illegible] H	2705	2707[illegible]		2713	2713[illegible]	2738	2705	2707	2706	2719[illegible]		2722[illegible]	2710	2712	
18							2711[illegible]		2717	2696	2707[illegible]	2706[illegible]	2717		2723	2702[illegible]	2713	
19							2713	2714	2722	2698	2711	2713	2720[illegible]		2729	2707[illegible]	2720	
20							2715	2716[illegible]	2728	2708	2719	2720	2723		2734	2716[illegible]	2727	
21							2730	2732	2759	2726	2754[illegible]	2756	2735		2767	2735	2763	
22							2750	2739[illegible]	2771	2739[illegible]	2754[illegible]	2753	2758		2778	2758	2762	
25							2746		2752	2737	2743	2741	2754[illegible]		2759	2746	2751[illegible]	2751
26							2746[illegible]	2748[illegible]	2760[illegible]	2739	2748[illegible]	2747[illegible]	2756[illegible]		2768	2749	2757	
27							2747[illegible]	2748	2806	2747[illegible]	2797	2795	2758		2812	2758	2805	
28	HOLIDAY						HOLIDAY						HOLIDAY					
29							2802	2805	2811 H	2779	2783	2783[illegible]	2810		2816[illegible] H	2787[illegible]	2790[illegible]	

	February 1986				March 1986				June 1986			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								2628 N				2644[illegible] N
4								2632[illegible] N				2649 N
5								2643 N				2659[illegible] N
6								2643[illegible] N				2660 N
7								2640 N				2656[illegible] N
8								2661[illegible] N				2678 N
11					2672	2704[illegible]	2672 L	2704[illegible]				2722[illegible] N
12								2718 N				2736 N
13					2718	2720	2703	2710				2728[illegible] N
14					2734[illegible]	2743	2731	2743				2760 N
15								2728[illegible] N				2745 N
18	2722	2725[illegible]	2711[illegible] L	2719	2724	2732[illegible]	2724	2729				2745 N
19				2726 N	2723	2735	2723	2735				2750 N
20				2732[illegible] N	2742[illegible]	2742[illegible]	2742[illegible]	2742[illegible]				2757[illegible] N
21				2769 N	2765	2778	2763	2778				2793[illegible] N
22				2768 N				2776 N				2792 N
25	2750	2756	2750	2756				2766 N				2782 N
26	2755	2770 H	2755	2760[illegible]				2771 N				2786 N
27				2805 N				2815 N				2830 N
28	HOLIDAY				HOLIDAY				HOLIDAY			
29				2791[illegible] N	2815	2815 H	2801[illegible]	2803				2817[illegible] N

MAXI STOCK INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

Nov	85Nov	85Dec	86Jan	86Feb	86Mar	86Jun	TOTAL
1	4,644	748L					5,392
4	4,071	995					5,066
5	4,143	1,625	22				5,790
6	4,235	1,672					5,907
7	4,258	1,621	12				5,891
8	3,543L	1,615	25				5,183
11	6,002	2,033	2L		2		8,039
12	7,179H	2,478					9,657H
13	4,736	1,330	3		7H		6,076
14	5,090	1,326	25		2		6,443
15	5,696	2,545	113				8,354
18		2,911	189	1L	1L		3,102
19		3,869	232		2	2H	4,105
20		3,678	139		2		3,819
21		6,393H	245		7		6,645
22		4,290	180				4,470
25		2,015	81	4			2,100L
26		3,242	351	10H			3,603
27		4,825	462H		3		5,290
28	HOLIDAY						
29		2,369	59		4		2,432
TOTAL	53,597	51,580	2,140	15	30	2	107,364

MAXI STOCK INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

Nov	85Nov	85Dec	86Jan	86Feb	86Mar	86Jun	TOTAL
1	3,611	2,745L	25L		13L	3L	6,397
4	2,966	2,919	25		13	3	5,926L
5	3,538	3,302	35		13	3	6,891
6	3,734	3,830	35		13	3	7,615
7	4,063H	4,389	47		13	3	8,515
8	3,566	4,819	60		13	3	8,461
11	3,399	5,398	60		15	3	8,875
12	3,060	5,887	60		15	3	9,025H
13	2,847L	5,631	60		15	3	8,556
14	2,855	5,588	80		15	3	8,541
15	2,977	5,574	187		15	3	8,756
18		5,955	311	1L	15	3	6,285
19		6,163	394	1	15	5H	6,578
20		6,152	423	1	15	5	6,596
21		6,625	536	1	19	3	7,184
22		6,800H	590	1	19	3	7,413
25		6,288	585	5	19	3	6,900
26		6,441	769	7H	19	3	7,239
27		6,261	1,115H	7	22H	3	7,408
28	HOLIDAY						
29		6,060	1,080	7	19	3	7,169

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAXI STOCK INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$250 TIMES THE VALUE OF THE INDEX

December 1985

Dec	Open		High	Low	Close	
2	2784	2782⅝	2784	2756	2759	2760
3	2755	2754⅝	2772⅝	2752⅝L	2768	2767⅝
4	2770	2769	2819⅝	2768	2816⅝	2818
5	2821	2830	2850⅝	2811	2812⅝	2815
6	2809	2807	2816⅝	2800	2811	2812
9	2816⅝	2815⅝	2845	2815⅝	2840	2841
10	2843	2845	2854	2830⅝	2842⅝	2841⅝
11	2847⅝	2850	2882⅝	2843⅝	2874	2875
12	2874	2876	2880⅝	2852⅝	2874	2875
13	2880	2885	2923⅝	2876⅝	2919	2916
16	2919	2920	2979⅝H	2913	2957⅝	2958
17	2966	2971	2976	2941⅝	2950	2948
18	2942	2939	2957	2903	2927	2929
19	2922		2939	2918⅝	2932⅝	2930
20	2932		2970	2924	2924	
23						
24						
25	**HOLIDAY**					
26						
27						
30						
31						

January 1986

Dec	Open		High	Low	Close	
2	2790		2790	2764⅝	2767⅝	
3	2764		2779⅝	2761⅝L	2776	2775⅝
4	2776		2828	2776	2825	
5	2841		2860	2820	2821⅝	
6	2815		2824	2809	2819	
9	2825		2853⅝	2825	2848⅝	
10	2857		2862	2840⅝	2851	2851⅝
11	2859⅝		2892⅝	2854	2884⅝	2885
12	2886		2891	2862⅝	2885	2884⅝
13	2896⅝		2933⅝	2887⅝	2930	2928⅝
16	2931⅝		2995 H	2925	2970	
17	2984	2985	2990	2951⅝	2959	2960
18	2954	2945	2970	2912	2938	2937⅝
19	2932		2949⅝	2927⅝	2942⅝	2940
20	2941		2980⅝	2935	2935	2936
23	2931⅝	2931	2933	2901⅝	2913	2912
24	2916		2919⅝	2885⅝	2895	2898
25	**HOLIDAY**					
26	2900	2902	2911⅝	2899⅝	2906	2907⅝
27	2916		2947	2914	2939	2940
30	2944	2948	2964	2935	2962	2962⅝
31	2966		2977⅝	2944	2948	2944

February 1986

Dec	Open	High	Low	Close
2				2768⅝N
3	2778	2780	2771⅝L	2778
4	2787	2829⅝	2786⅝	2828
5	2853⅝	2857⅝	2825	2826
6	2817	2825	2817	2823⅝
9	2831⅝	2853	2830	2852⅝
10	2854⅝	2855	2854⅝	2855
11	2858⅝	2895	2858⅝	2888⅝
12	2890	2892	2867⅝	2887
13	2917	2932⅝	2917	2932
16	2935	2997⅝H	2935	2975
17	2988⅝	2988⅝	2962	2965
18	2969	2969	2923	2943⅝
19	2949⅝	2949⅝	2944	2946
20	2962⅝	2978	2940	2940
23	2925⅝	2926	2909	2916⅝
24	2892⅝	2904	2892⅝	2903⅝
25	**HOLIDAY**			
26	2913	2918	2910	2914⅝
27	2925	2952	2925	2946
30	2946	2965	2945⅝	2965
31				2951⅝N

March 1986

Dec	Open		High	Low	Close	
2					2780 N	
3					2788 N	
4	2794		2836⅝	2794 L	2836⅝	
5	2852	2853	2869⅝	2836	2837	
6	2828⅝		2835	2826	2833	
9	2841		2863	2841	2862⅝	
10	2870		2877	2855	2864⅝	
11	2868⅝		2905⅝	2868⅝	2899	
12	2900⅝		2903	2879	2898⅝	
13	2905		2948	2905	2940⅝	2943
16	2945		3000	2945	2985	
17	3002		3002 H	2972⅝	2980	
18	2967⅝		2987	2935	2955	
19	2952	2953	2968	2951	2957⅝	
20	2960		3000	2950	2950	
23	2950		2950	2918⅝	2927	
24	2930		2930	2900	2912⅝	
25	**HOLIDAY**					
26	2915⅝		2930	2915⅝	2924⅝	2924
27	2940		2962⅝	2940	2957⅝	
30	2970		2983	2953⅝	2981	
31	2982		2994	2962	2963	2962

June 1986

Dec	Open	High	Low	Close
2				2795 N
3	2801⅝	2801⅝	2801⅝L	2801⅝
4				2850 N
5				2850 N
6				2847 N
9				2876 N
10				2878 N
11				2910 N
12				2910 N
13				2952 N
16				2995 N
17				2990 N
18				2970 N
19	2986	2986 H	2976	2983⅝
20				2978⅝N
23				2955 N
24				2940 N
25	**HOLIDAY**			
26				2951⅝N
27				2983⅝N
30				3006⅝N
31				2988 N

MAXI STOCK INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

Dec	85Dec	86Jan	86Feb	86Mar	86Jun	TOTAL
2	4,246	128				4,374
3	4,066L	51L	15		1L	4,133
4	4,443	227	7	8		4,685
5	7,454	694	130H	11		8,289
6	5,603	454	20	101		6,178
9	7,944	448	2	5L		8,399
10	8,629	343	10	50		9,032
11	8,711	582	5	5		9,303
12	6,034	720	11	31		6,796
13	8,419	617	3	9		9,048
16	9,962H	1,547	66	17		11,592H
17	7,727	1,230	6	49		9,012
18	6,836	1,478	35	48		8,397
19	5,450	860	5	152	2H	6,469
20	5,455	1,797	4	35		7,291
23		3,063H	20	89		3,172
24		1,393	11	40		1,444L
25	**HOLIDAY**					
26		1,711	12	63		1,786
27		1,714	19	35		1,768
30		2,494	1L	50		2,545
31		1,805		164H		1,969
TOTAL	100,979	23,356	382	962	3	125,682

MAXI STOCK INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

Dec	85Dec	86Jan	86Feb	86Mar	86Jun	TOTAL
2	6,461	1,136L	7L	19	3H	7,626
3	6,191	1,139	13	19	2L	7,364
4	5,989L	1,191	14	18L	2	7,214
5	6,553	1,391	105	20	2	8,071
6	6,465	1,597	125	119	2	8,308
9	6,739	1,763	125	122	2	8,751
10	6,310	1,773	125	162	2	8,372
11	6,839	1,851	129	161	2	8,982
12	7,272	1,994	130	166	2	9,564
13	8,100	2,121	130	166	2	10,519
16	9,071H	2,488	161	161	2	11,883H
17	8,104	2,939	162	174	2	11,381
18	7,876	2,859	197	166	2	11,100
19	7,539	2,999	199	228		10,965
20	7,356	3,135H	201	243		10,935
23		3,116	204	287		3,607
24		2,877	207	288		3,372
25	**HOLIDAY**					
26		2,811	219	313		3,343L
27		2,885	232H	323		3,440
30		2,903	232	326		3,461
31		2,842	232	379H		3,453

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

Municipal Bond Index
Chicago Board of Trade

Basic Trading Unit	$1,000 times the Bond Buyer Municipal Bond Index; a price of 85-16, for example, reflects a contract price of $85,500
Price Quotation	Full points and thirty seconds of a point, e.g., 83-01 equals 83 and 1/32
Minimum Fluctuation	1/32 of a full point, or $31.25 per contract
Contract Months	March, June, September, and December
Settlement	The futures contract is settled in cash on the last trading day; the settlement price on the last trading day will be the Bond Buyer Index value on that day
Daily Price Limit	64/32 ($2,000 per contract) above or below the previous day's settlement price
***Initial Margin**	$2,000 per contract
***Maintenance Margin**	$1,500 per contract
***Hedging Margin**	$1,500 per contract
Last Trading Day	Eighth to last business day of the current month
Trading Hours (Chicago Time)	8:00 a.m. to 2:00 p.m.
Ticker Symbol	MB
Cash Index Symbol	MBY

*Margins are subject to change and may not reflect actual margin deposits required by member firms.
As of December 31, 1985

BOND BUYER INDEX

Daily Cash-Index Value and Yield

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January	Value Index	Yield	February	Value Index	Yield	March	Value Index	Yield	April	Value Index	Yield
1	Holiday		1	84-08	10.21	1	83-06	10.39	1	84-07	10.20
2	82-27	10.45	4	84-01	10.25	4	83-04	10.39	2	84-07	10.19
3	82-31	10.42	5	84-06	10.22	5	83-06	10.39	3	84-03	10.22
4	83-01	10.42	6	84-04	10.23	6	83-07	10.38	4	84-06	10.20
7	83-13	10.35	7	84-00	10.25	7	83-05	10.39	8	84-13	10.17
8	83-31	10.26	8	84-02	10.24	8	83-11	10.36	9	84-22	10.12
9	84-05	10.23	11	84-03	10.24	11	83-14	10.34	10	85-10	10.02
10	84-02	10.25	12	84-01	10.25	12	83-11	10.36	11	85-22	9.96
11	83-31	10.26	13	84-03	10.24	13	83-12	10.35	12	85-18	9.98
14	83-27	10.28	14	84-06	10.22	14	83-09	10.37	15	85-16	9.99
15	84-01	10.25	15	84-05	10.23	15	83-10	10.37	16	85-28	9.95
16	84-05	10.23	18	Holiday		18	83-05	10.39	17	85-29	9.94
17	84-12	10.19	19	84-00	10.25	19	83-04	10.39	18	86-07	9.90
18	84-18	10.16	20	83-25	10.28	20	83-07	10.38	19	86-05	9.90
21	84-26	10.12	21	83-14	10.34	21	83-10	10.36	22	85-29	9.94
22	85-06	10.06	22	83-07	10.38	22	83-11	10.36	23	85-21	9.98
23	85-16	10.01	25	83-05	10.39	25	83-10	10.37	24	85-18	10.00
24	86-00	9.93	26	83-13	10.35	26	83-12	10.35	25	85-13	10.02
25	85-25	9.97	27	83-09	10.37	27	83-14	10.34	26	85-14	10.02
28	85-19	9.99	28	83-04	10.39	28	83-22	10.30	29	85-09	10.04
29	85-14	10.02				29	84-02	10.24	30	85-08	10.05
30	85-11	10.04									
31	84-17	10.17									

May*	Value Index	Yield	June	Value Index	Yield	July	Value Index	Yield	August	Value Index	Yield
1	85-23	9.97	3	88-29	9.49	1	87-31	9.63	1	87-19	9.69
2	85-24	9.97	4	88-24	9.51	2	87-29	9.64	2	87-08	9.73
3	86-09	9.88	5	89-05	9.45	3	87-29	9.63	5	87-05	9.75
6	86-13	9.87	6	89-04	9.45	4	Holiday		6	87-07	9.74
7	86-27	9.80	7	88-23	9.51	5	88-07	9.59	7	87-01	9.77
8	86-16	9.85	10	88-15	9.55	8	88-10	9.58	8	87-07	9.74
9	86-29	9.79	11	88-20	9.53	9	88-09	9.58	9	87-05	9.75
10	87-14	9.71	12	88-20	9.53	10	88-18	9.54	12	87-03	9.76
13	87-15	9.70	13	88-13	9.56	11	88-13	9.56	13	86-26	9.81
14	87-25	9.65	14	88-15	9.55	12	88-13	9.56	14	86-21	9.83
15	88-05	9.60	17	88-17	9.54	15	88-15	9.55	15	86-22	9.82
16	87-28	9.64	18	88-18	9.54	16	88-24	9.51	16	86-18	9.84
17	87-29	9.64	19	88-13	9.56	17	89-00	9.47	19	86-21	9.83
20	88-16	9.55	20	88-10	9.57	18	89-00	9.48	20	86-14	9.86
21	88-09	9.58	21	87-31	9.62	19	88-27	9.50	21	86-15	9.86
22	87-30	9.63	24	87-26	9.62	22	88-20	9.53	22	86-22	9.82
23	87-13	9.71	25	87-25	9.65	23	88-17	9.54	23	86-21	9.82
24	87-21	9.67	26	87-27	9.65	24	88-14	9.56	26	86-19	9.84
27	Holiday		27	88-03	9.61	25	88-06	9.60	27	86-23	9.82
28	87-30	9.63	28	88-01	9.62	26	87-27	9.64	28	86-28	9.79
29	87-29	9.64				29	87-10	9.72	29	87-05	9.75
30	88-05	9.60				30	87-09	9.73	30	87-02	9.77
31	88-12	9.57				31	87-14	9.71			

September	Value Index	Yield	October	Value Index	Yield	November	Value Index	Yield	December	Value Index	Yield
2	Holiday		1	84-07	10.21	2	87-06	9.74	2	88-11	9.56
3	86-31	9.78	2	84-19	10.15	4	87-03	9.76	3	88-00	9.61
4	87-05	9.75	3	84-21	10.14	5	87-11	9.72	4	88-08	9.58
5	87-00	9.77	4	84-25	10.12	6	87-09	9.73	5	88-19	9.52
6	86-14	9.86	7	84-17	10.16	7	87-01	9.77	6	88-25	9.49
9	86-07	9.89	8	84-21	10.14	8	86-28	9.79	9	89-08	9.42
10	85-28	9.95	9	84-28	10.11	11	86-28	9.79	10	89-18	9.37
11	85-14	10.02	10	85-04	10.06	12	87-09	9.73	11	89-29	9.32
12	85-10	10.04	11	85-17	10.00	13	87-15	9.70	12	89-28	9.32
13	85-10	10.04	14	85-29	9.94	14	87-29	9.63	13	90-05	9.28
16	85-14	10.02	15	85-25	9.96	15	87-26	9.65	16	90-10	9.26
17	85-10	10.03	16	85-25	9.96	18	88-09	9.57	17	90-24	9.19
18	84-31	10.09	17	85-26	9.96	19	88-19	9.52	18	90-16	9.23
19	84-25	10.12	18	86-05	9.90	20	88-30	9.47	19	90-19	9.22
20	84-17	10.15	21	86-13	9.86	21	89-09	9.42	20	90-22	9.20
23	84-05	10.22	22	86-23	9.81	22	89-05	9.44	23	90-23	9.20
24	83-24	10.29	23	86-17	9.85	25	88-25	9.49	24	90-23	9.20
25	84-01	10.24	24	86-11	9.88	26	88-15	9.54	25	Holiday	
26	84-24	10.12	25	86-01	9.92	27	88-15	9.54	26	90-25	9.18
27	N/A	N/A	28	85-26	9.96	28	Holiday		27	91-00	9.16
30	84-01	10.24	29	86-07	9.90	29	88-24	9.50	30	91-06	9.12
			30	86-21	9.83				31	91-12	9.10
			31	86-23	9.81						

*First date that the Forty Bond Index based on the trading activity criterion was calculated

Source: Bond Buyer

MUNI BOND INDEX FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS OF ONE POINT

	September 1985						December 1985						March 1986					
Jun	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
3																		
4																		
5																		
6																		
7																		
10																		
11	87-05	87-07	87-08	86-28	87-01	87-00	86-18		86-19**H**	85-18	85-25	85-24						
12	87-05	87-06	87-07	86-21	86-25	86-24	85-24		85-28	85-08	85-13	85-12						
13	86-18	86-20	86-25	86-05	86-09	86-10	85-07		85-11	84-28	84-30	84-31						
14	86-17		87-10	86-17	87-03	87-01	85-18		85-26	85-18	85-24							
17	87-10	87-13	87-14**H**	86-29	86-31		85-26		85-29	85-19	85-20							
18	87-04	87-02	87-05	86-25	87-01		85-19		85-21	85-16	85-21							
19	86-26	86-27	86-28	86-07	86-08	86-07	85-17		85-17	84-21	84-22	84-21	83-31		83-31**H**	83-05	83-06	83-05
20	86-06		86-14	85-25	85-28		84-20		84-28	84-09	84-10		83-05		83-06	82-27	82-28	
21	85-19		85-19	84-11	85-04		84-00		84-00	82-22	83-14		82-05		82-06	81-08	81-31	
24	84-23	84-20	84-23	84-10	84-17	84-18	82-23		82-28	82-15	82-24		81-02		81-14	81-02**L**	81-11	
25	84-07	84-08	84-21	84-04**L**	84-12	84-11	82-15		82-30	82-14**L**	82-20		81-08		81-16	81-07	81-09	
26	84-11	84-12	84-18	84-08	84-13	84-14	82-22		82-24	82-15	82-20		81-05		81-07	81-05	81-07	
27	85-00	85-04	85-09	84-24	85-07	85-09	83-10		83-18	83-03	83-18						82-07**N**	
28	85-13	85-15	85-26	85-11	85-17	85-18	83-24		83-30	83-21	83-22		82-15		82-18	82-11	82-11	

MUNI BOND INDEX VOLUME OF SALES

REPORTED IN CONTRACTS

Jun	85Sep	85Dec	86Mar	TOTAL
3				
4				
5				
6				
7				
10				
11	3,628	178		3,806
12	5,671	117		5,788
13	7,013**H**	148		7,161**H**
14	6,189	23		6,212
17	3,179	15**L**		3,194
18	4,158	16		4,174
19	3,794	69	36	3,899
20	3,910	119	57**H**	4,086
21	4,659	103	27	4,789
24	2,774	227	5	3,006
25	3,575	64	13	3,652
26	2,285**L**	150	2**L**	2,437**L**
27	3,832	113		3,945
28	3,053	296**H**	17	3,366
TOTAL	57,720	1,638	157	59,515

MUNI BOND INDEX OPEN CONTRACTS

REPORTED IN CONTRACTS

Jun	85Sep	85Dec	86Mar	TOTAL
3				
4				
5				
6				
7				
10				
11	454**L**	102**L**		556**L**
12	811	105		916
13	1,157	183		1,340
14	1,322	182		1,504
17	1,344	185		1,529
18	1,403	186		1,589
19	1,320	206	25**L**	1,551
20	1,386	236	61	1,683
21	1,782**H**	203	79**H**	2,064
24	1,389	245	74	1,708
25	1,440	256	73	1,769
26	1,728	306	75	2,109
27	1,560	350	75	1,985
28	1,726	465**H**	78	2,269**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MUNI BOND INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS OF ONE POINT

	September 1985						December 1985						March 1986					
Jul	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	85-22		85-29	85-13	85-17	85-18	83-30		83-30	83-20	83-23	83-22	82-18		82-18	82-09	82-10	82-11
2	85-10	85-09	85-14	85-05	85-06	85-07	83-14		83-16	83-07	83-09		81-29		82-03	81-28	81-29	
3	85-09		85-12	85-04	85-07		83-11		83-13	83-07	83-10						81-30**N**	
4	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
5	86-03	86-05	86-18	85-28	86-13		84-02		84-21	84-02	84-18		82-26		83-08	82-24	83-04	
8	86-04	86-03	86-13	86-01	86-07		84-11		84-18	84-11	84-15						83-00**N**	
9	86-00	85-31	86-12	85-30	86-04	86-05	84-06		84-20	84-06	84-12						82-29**N**	
10	86-08	86-09	86-17	86-08	86-11	86-10	84-14		84-21	84-14	84-14		83-01		83-04	82-31	82-31	
11	86-05		86-05	85-21	85-25	85-24	84-03		84-03	83-23	83-26		82-22		82-22	82-[illegible]	82-17	
12	86-00	85-31	86-02	85-19	85-30	85-29	84-02		84-02	83-22	83-30		82-11		82-20	82-11	82-20	
15	85-23		86-04	85-21	86-01	86-00	83-23		84-04	83-23	84-01						82-23**N**	
16	86-03		86-18	86-03	86-18		84-10		84-16	84-06	84-14		82-31		83-04	82-29	83-04	
17	87-02		87-04**H**	86-23	86-31	87-01	84-30		85-00**H**	84-18	84-24		83-20		83-23**H**	83-10	83-17	
18	86-28		87-00	86-15	86-18	86-19	84-09		84-12	84-06	84-08		83-01		83-05	82-29	82-30	
19	86-24		86-24	85-30	86-16		83-28		84-02	83-19	84-01		82-18		82-25	82-08	82-25	
22	86-06		86-06	85-31	86-03	86-04	83-29		83-29	83-20	83-26						82-19**N**	
23	85-31	85-30	86-08	85-30	86-03		83-24		83-24	83-24	83-24		82-11		82-11	82-11	82-11	
24	86-08		86-11	85-25	85-26	85-25	83-29		83-29	83-18	83-18		82-16		82-16	82-03	82-03	
25	85-25	85-23	85-25	85-16	85-18	85-17	83-15		83-15	83-09	83-11		82-03		82-03	81-27	81-28	
26	85-03		85-12	85-02	85-02		83-01		83-04	82-28	82-28		81-15		81-19	81-13	81-13	
29	84-22	84-19	84-26	84-14**L**	84-25		82-16		82-20	82-11**L**	82-20						81-05**N**	
30	84-22		85-00	84-16	84-26		82-17		82-25	82-11	82-20						81-05**N**	
31	84-31	84-30	85-15	84-25	85-14		82-24		83-06	82-20	83-06		81-05		81-23	81-05**L**	81-23	

MUNI BOND INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

Jul	85Sep	85Dec	86Mar	TOTAL
1	1,853	7**L**	17	1,877
2	2,246	137	22	2,405
3	1,021	15		1,036
4	**HOLIDAY**			
5	1,528	61	21	1,610
8	1,776	26		1,802
9	2,284	22		2,306
10	1,902	16	14	1,932
11	2,393**H**	23	6	2,422**H**
12	1,574	36	4	1,614
15	518**L**	10		528**L**
16	1,402	101	1**L**	1,504
17	1,780	31	17	1,828
18	2,081	47	16	2,144
19	1,683	129	139**H**	1,951
22	947	28		975
23	1,040	9	2	1,051
24	1,317	105	28	1,450
25	1,168	81	20	1,269
26	1,163	70	13	1,246
29	1,574	200**H**		1,774
30	1,807	161		1,968
31	1,693	125	23	1,841
TOTAL	34,750	1,440	343	36,533

MUNI BOND INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

Jul	55Sep	85Dec	86Mar	TOTAL
1	1,847	465'	80	2,392
2	1,925	533	72	2,530
3	1,749**L**	533	72	2,354**L**
4	**HOLIDAY**			
5	1,832	506	62**L**	2,400
8	1,964	516	62	2,542
9	1,974	519	62	2,555
10	1,790	523	72	2,385
11	1,808	532	71	2,411
12	1,827	527	67	2,421
15	1,882	528	67	2,477
16	1,935	513	68	2,516
17	2,104	531	80	2,715
18	2,129	520	87	2,736
19	2,124	502	151	2,777
22	2,040	508	151	2,699
23	2,321	509	153	2,983
24	2,484**H**	549**H**	176	3,209**H**
25	2,289	497	189	2,975
26	2,175	436	194	2,805
29	2,262	362**L**	194	2,818
30	2,218	445	194	2,857
31	2,402	522	216**H**	3,140

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MUNI BOND INDEX FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS OF ONE POINT

	September 1985						December 1985					March 1986			
Aug	Open		High	Low	Close		Open	High	Low	Close		Open	High	Low	Close
1	85-23	85-22	85-26	85-16	85-25	85-26	83-12	83-16	83-09	83-16					82-04**N**
2	85-18		85-18	85-06**L**	85-09		83-08	83-08	82-30**L**	82-30					81-17**N**
5	85-06		85-20	85-06	85-20		82-30	83-09	82-30	83-09		81-16	81-28	81-16**L**	81-28
6	85-27		85-27	85-17	85-17		83-13	83-15	83-08	83-08		82-02	82-02	81-27	81-27
7	85-13		85-28	85-11	85-23	85-22	83-07	83-17	83-02	83-12		81-24	82-02	81-22	81-31
8	85-22		86-02	85-22	85-31		83-12	83-26	83-12	83-22		82-06	82-16	82-06	82-16
9	85-23		86-08	85-21	85-31	86-00	83-16	83-27	83-16	83-19		82-08	82-19	82-08	82-10
12	86-04		86-07	85-27	86-04	86-05	83-25	83-27	83-17	83-25					82-16**N**
13	85-29		85-30	85-25	85-26		83-15	83-16	83-13	83-14		82-06	82-07	82-03	82-03
14	85-20		85-31	85-20	85-30		83-08	83-21	83-07	83-20		81-29	82-16	81-29	82-16
15	86-00		86-07	86-00	86-04		83-23	83-28	83-23	83-27		82-20	82-22	82-20	82-22
16	85-27		86-07	85-27	86-06		83-18	83-30	83-18	83-30		82-14	82-28	82-14	82-28
19	86-01		86-09	86-00	86-04		83-29	84-05	83-29	83-30		82-26	83-00	82-26	82-28
20	86-00		86-03	85-28	86-01	86-00	83-28	84-02	83-24	84-02	84-01	82-19	82-30	82-19	82-29
21	86-03		86-04	85-28	86-04		84-03	84-10	83-31	84-10		82-29	83-04	82-26	83-04
22	86-08	86-09	86-12	86-04	86-08		84-17	84-28	84-15	84-20		83-17	83-19	83-12	83-12
23	86-06		86-12	86-06	86-08		84-18	84-25	84-18	84-24		83-14	83-18	83-14	83-18
26	86-05		86-09	86-03	86-07		84-20	84-25	84-18	84-24		83-13	83-16	83-11	83-15
27	86-08		86-14	86-07	86-13	86-12	84-25	84-29	84-23	84-29		83-15	83-18	83-15	83-18
28	86-15		86-20	86-13	86-18		84-31	85-03	84-29	84-31		83-20	83-22	83-19	83-20
29	86-28		87-08**H**	86-28	87-08	87-07	85-10	85-19**H**	85-05	85-19	85-18	83-30	84-09**H**	83-30	84-09
30	87-05	87-04	87-05	86-26	86-27		85-11	85-11	85-00	85-01		83-28	83-28	83-22	83-22

MUNI BOND INDEX VOLUME OF SALES

REPORTED IN CONTRACTS

Aug	85Sep	85Dec	86Mar	TOTAL
1	2,271**H**	320		2,591**H**
2	1,886	6**L**		1,892
5	1,201	128	7	1,336
6	988	73	4	1,065
7	1,921	236	15	2,172
8	1,825	276	181**H**	2,282
9	1,321	79	22	1,422
12	1,304	169		1,473
13	1,099	151	22	1,272
14	1,262	440	124	1,826
15	1,284	208	20	1,512
16	1,772	218	85	2,075
19	1,330	254	169	1,753
20	1,364	181	21	1,566
21	1,333	417	43	1,793
22	938	633	5	1,576
23	281**L**	208	3**L**	492**L**
26	539	482	38	1,059
27	631	456	69	1,156
28	732	667	80	1,479
29	921	880**H**	6	1,807
30	466	690	10	1,166
TOTAL	26,669	7,172	924	34,765

MUNI BOND INDEX OPEN CONTRACTS

REPORTED IN CONTRACTS

Aug	85Sep	85Dec	86Mar	TOTAL
1	2,458	607	216	3,281**L**
2	2,784	606**L**	216	3,606
5	2,795	657	214**L**	3,666
6	2,938	642	214	3,794
7	3,144	776	224	4,144
8	3,211**H**	815	313	4,339
9	3,082	860	317	4,259
12	2,880	956	317	4,153
13	2,791	1,026	308	4,125
14	2,770	1,244	370	4,384
15	2,970	1,331	390	4,691**H**
16	2,864	1,338	415	4,617
19	2,568	1,335	479	4,382
20	2,606	1,400	488**H**	4,494
21	2,601	1,432	488	4,521
22	2,452	1,599	485	4,536
23	2,445	1,647	485	4,577
26	2,254	1,800	476	4,530
27	2,114	1,850	457	4,421
28	2,127	1,856	431	4,414
29	1,939	1,861**H**	436	4,236
30	1,823**L**	1,752	428	4,003

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MUNI BOND INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS OF ONE POINT

September 1985

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	86-24		86-31	86-22	86-30	
4	87-05		87-11**H**	87-03	87-10	
5	87-07		87-07	86-27	86-27	
6	86-00		86-19	85-31	86-00	86-01
9	86-03		86-07	86-01	86-01	
10	86-06	86-07	86-07	85-26	86-00	
11	85-30		85-31	85-14	85-21	
12	85-21		85-21	85-08	85-08	
13	85-10		85-25	85-07	85-15	
16	85-20		85-25	85-17	85-18	85-17
17	85-25		85-26	85-12	85-13	85-12
18	85-05		85-07	85-01	85-01	85-02
19	84-23		85-00	84-22**L**	84-26	
20						
23						
24						
25						
26						
27						
30						

December 1985

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	84-31		85-02	84-24	85-02	
4	85-11		85-13**H**	85-07	85-09	
5	85-06		85-06	84-26	84-26	
6	84-02	83-31	84-09	83-19	83-23	
9	83-23	83-25	83-30	83-17	83-17	
10	83-22		83-25	83-02	83-08	
11	83-04		83-09	82-21	82-30	
12	82-27		83-01	82-23	82-24	82-23
13	82-27		83-19	82-24	83-14**B**	
16	83-15		83-29	83-15	83-22	83-21
17	83-27		83-30	83-02	83-02	83-03
18	83-03		83-03	82-16	82-23	82-22
19	82-16	82-15	82-24	82-13	82-20	
20	83-03		83-03	82-11	82-12	82-11
23	82-21		82-21	81-28	81-29	81-31
24	81-22	81-19	82-03	81-17**L**	81-27	81-26
25	81-23	81-25	82-28	81-23	82-20	82-22
26	83-04	83-05	83-22	82-28	83-16	83-18
27	82-28	82-21	82-31	82-21	82-28	
30	82-22	82-21	82-26	82-06	82-23	82-25

March 1986

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	83-16		83-24	83-16	83-24	
4	84-00		84-01**H**	83-30	83-31	
5	83-27		83-27	83-16	83-16	
6	82-27		82-27	82-12	82-16	
9	82-19		82-19	82-06	82-06	
10	82-11		82-11	81-20	81-24	
11	81-20		81-22	81-05	81-13	
12	81-14		81-15	81-06	81-06	
13	81-22		82-01	81-15	81-27	
16	82-06		82-10	82-05	82-07	
17	82-11		82-12	81-23	81-23	
18	81-14		81-14	81-04	81-11	
19	81-08		81-09	81-00	81-05	
20	81-12		81-12	80-30	81-00	80-30
23	81-01		81-02	80-17	80-17	
24	80-04		80-22	80-04**L**	80-15	
25	80-14		81-16	80-14	81-08	
26	81-23		82-08	81-19	82-07	
27	81-13		81-20	81-10	81-17	
30	81-05		81-16	80-28	81-14	81-16

June 1986

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3						
4						
5						
6						
9						
10						
11						
12						
13						
16						
17						
18						
19						
20	80-03		80-03	79-24	79-26	
23	79-20		79-21	79-13	79-13	
24	79-00		79-15	79-00**L**	79-10	
25					80-01**N**	
26	80-26		80-26**H**	80-20	80-23	80-24
27	80-01		80-08	80-01	80-06	
30	79-28		80-05	79-21	80-04	80-05

MUNI BOND INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

Sep	85Sep	85Dec	86Mar	86Jun	TOTAL
2	**HOLIDAY**				
3	300	528**L**	24		852
4	348	878	19		1,245
5	355	617	15**L**		987
6	1,119**H**	2,337	167		3,623
9	133**L**	673	40		846**L**
10	322	1,114	78		1,514
11	266	1,539	102		1,907
12	223	1,313	114		1,650
13	298	2,258	37		2,593
16	178	584	87		849
17	303	1,420	83		1,811
18	170	1,986	248		2,404
19	298	1,725	390**H**		2,413
20		2,489	221	70**H**	2,780
23		2,891	193	11	3,095
24		3,402	121	10	3,533
25		3,204	283		3,487
26		5,116**H**	289	58	5,463**H**
27		832	32	5**L**	869
30		2,573	122	33	2,728
TOTAL	4,318	37,479	2,665	187	44,649

MUNI BOND INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

Sep	85Sep	85Dec	86Mar	86Jun	TOTAL
2	**HOLIDAY**				
3	1,745	1,796**L**	445**L**		3,986
4	1,683	1,832	455		3,970**L**
5	1,671	1,852	454		3,977
6	1,985	2,240	467		4,692
9	1,989**H**	2,075	490		4,554
10	1,899	2,209	554		4,662
11	1,838	2,347	553		4,738
12	1,823	2,618	582		5,023
13	1,831	2,900	594		5,325
16	1,798	2,840	666		5,304
17	1,751	3,003	689		5,443
18	1,705	3,286	860		5,851
19	1,582**L**	3,594	1,052		6,228**H**
20		3,533	1,143	51	4,727
23		3,658	1,180	47	4,885
24		4,242	1,166	57	5,465
25		4,247**H**	1,316**H**	57	5,620
26		3,816	1,198	50	5,064
27		3,764	1,188	45**L**	4,997
30		3,989	1,256	60**H**	5,305

H = high　**L** = low　**A** = asked　**B** = bid　**N** = nominal

MUNI BOND INDEX FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS OF ONE POINT

December 1985

Oct	Open		High	Low	Close	
1	82-20	82-22	83-12	82-20L	83-05	83-04
2	83-12	83-11	84-00	83-09	83-10	83-09
3	83-18		83-21	83-12	83-20	83-19
4	84-02	84-03	84-03	83-18	83-20	83-18
7	83-16		83-19	83-08	83-13	
8	83-16	83-15	83-23	83-09	83-16	83-17
9	83-21		83-25	83-13	83-14	
10	83-12	83-13	83-28	83-11	83-26	83-28
11	84-01		84-06	83-30	84-06	
14	84-05		84-22	84-05	84-22	
15	84-22		84-28	84-16	84-20	
16	84-20		84-25	84-15	84-21	84-22
17	84-22		84-30	84-15	84-29	84-28
18	84-29	84-28	85-09	84-27	85-05	
21	85-06		85-26	85-03	85-19	85-22
22	85-19		86-10	85-19	86-05	86-08
23	86-10	86-08	86-11	85-16	85-24	85-26
24	85-17		85-17	85-05	85-10	
25	85-00	84-31	85-05	84-29	85-05	
28	84-26		85-04	84-21	84-27	
29	85-07	85-08	86-00	85-06	85-30	
30	86-12		86-31H	86-12	86-18	86-20
31	86-20	86-17	86-21	86-13	86-21	86-19

March 1986

Oct	Open	High	Low	Close	
1	81-12	82-02	81-12L	81-28	
2	82-07	82-21	82-00	82-01	
3	82-06	82-10	82-04	82-10	
4	82-18	82-18	82-07	82-09	82-07
7	82-00	82-07	81-30	82-03	
8	82-03	82-13	82-00	82-08	
9	82-12	82-15	82-03	82-04	82-05
10	82-15	82-18	82-10	82-18	
11	82-22	82-27	82-22	82-27	
14	83-08	83-11	83-08	83-11	
15	83-13	83-16	83-08	83-12	
16	83-12	83-16	83-06	83-13	
17	83-08	83-22	83-08	83-20	
18	83-21	83-30	83-20	83-27	
21	83-28	84-16	83-28	84-11	
22	84-13	85-00	84-13	84-31	
23	84-22	84-25	84-10	84-20	
24	84-08	84-08	84-03	84-06	
25	83-28	84-02	83-26	84-02	
28	83-21	84-02	83-21	83-28	
29	84-07	84-30	84-06	84-30	84-29
30	85-30	86-02H	85-18	85-20	
31	85-22	85-25	85-15	85-25	85-23

June 1986

Oct	Open	High	Low	Close	
1	80-05	80-20	80-04L	80-17	
2	80-26	81-08	80-22	80-23	
3				81-00N	
4	81-01	81-05	80-28	80-30	80-28
7	80-22	80-28	80-22	80-25	
8				80-30N	
9	81-06	81-06	80-27	80-27	
10	81-02	81-08	81-02	81-08	
11				81-17N	
14	82-08	82-08	82-04	82-04	
15	82-06	82-11	82-06	82-10	
16	82-10	82-14	82-06	82-11	
17	82-18	82-18	82-14	82-18	
18	82-22	82-28	82-20	82-25	
21	83-12	83-12	83-09	83-10	
22	83-18	83-30	83-18	83-30	
23	83-19	83-23	83-17	83-23	
24	83-12	83-12	83-11	83-11	
25				83-07N	
28	83-07	83-07	82-30	83-05	83-03
29	83-15	84-04	83-15	84-03	
30	84-23	85-01H	84-23	84-25	
31				84-29N	

September 1986

Oct	Open	High	Low	Close	
1	79-12	79-12	79-10L	79-12	
2				79-18N	
3				79-24N	
4				79-22N	
7				79-17N	
8				79-17N	
9				79-19N	
10				80-00N	
11				80-09N	
14	81-05	81-05	81-05	81-05	
15	81-11	81-11	81-10	81-10	
16	81-13	81-16	81-13	81-14	
17	81-15	81-21	81-15	81-21	
18				81-29N	
21	82-14	82-14	82-13	82-14	
22				83-02N	
23	82-23	82-29	82-23	82-29	
24				82-17N	
25				82-13N	
28	82-13	82-13	82-10	82-11	
29	82-23	83-13	82-22	83-13	83-10
30	84-04	84-04H	84-02	84-02	
31				84-06N	

MUNI BOND INDEX VOLUME OF SALES

REPORTED IN CONTRACTS

Oct	85Dec	86Mar	86Jun	86Sep	TOTAL
1	2,990	547H	49	2	3,588
2	3,105	53	5		3,163
3	1,481	90			1,571
4	2,190	187	10		2,387
7	1,642	26	18		1,686
8	2,042	275			2,317
9	1,716	154	20		1,890
10	1,352	102	10		1,464
11	1,387	73			1,460
14	679L	13L	9	1L	702L
15	2,117	272	52	1	2,442
16	1,500	359	144H	49H	2,052
17	1,172	282	1L	1	1,456
18	1,342	250	28		1,620
21	2,215	234	29	10	2,488
22	2,108	417	14		2,539
23	2,563	230	18	15	2,826
24	2,054	228	4		2,286
25	1,284	54			1,338
28	1,551	150	138	21	1,860
29	3,009	367	11	11	3,398
30	3,618H	440	21		4,079H
31	1,107	175			1,282
TOTAL	44,224	4,978	581	111	49,894

MUNI BOND INDEX OPEN CONTRACTS

REPORTED IN CONTRACTS

Oct	85Dec	86Mar	86Jun	86Sep	TOTAL
1	3,763	1,404L	32		5,199
2	3,590	1,404	32		5,026
3	3,524	1,408	32		4,964
4	3,479L	1,423	22		4,924L
7	3,586	1,430	30		5,046
8	3,621	1,561	30		5,212
9	3,651	1,657	30		5,338
10	3,716	1,634	20L		5,370
11	3,678	1,645	20		5,343
14	3,548	1,645	21	1L	5,215
15	3,596	1,697	68	2	5,363
16	3,701	1,724	180	50	5,655
17	3,806	1,880	181	49	5,916
18	3,652	1,943	184	49	5,828
21	3,995	2,013	199	59	6,266
22	3,763	1,947	209	59	5,978
23	3,967	2,044	202	59	6,272
24	3,958	2,141	206	59	6,364
25	3,914	2,138	206	59	6,317
28	4,134	2,214	280	80	6,708
29	4,300	2,334	282	90H	7,006
30	4,579	2,446	302H	90	7,417
31	4,633H	2,519H	302	90	7,544H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MUNI BOND INDEX FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS OF ONE POINT

December 1985

Nov	Open		High	Low	Close	
1	86-09		86-28	86-08	86-24	86-23
4	86-18		86-22	86-11	86-21	86-22
5	86-18	86-19	87-02	86-18	86-26	86-25
6	86-27		87-01	86-12	86-12	
7	86-18	86-16	86-18	85-27	86-01	
8	85-26	85-25	86-16	85-20**L**	86-08	
11	86-04	86-03	86-11	86-03	86-09	86-08
12	86-10		87-30	86-09	87-28	87-30
13	87-24	87-21	87-27	87-11	87-14	
14	87-11	87-12	88-03	87-07	87-26	
15	87-14	87-12	87-20	87-08	87-19	87-18
18	87-26	87-29	89-03	87-26	89-03	89-01
19	89-03	89-02	89-15	88-16	88-21	88-22
20	88-15		89-03	88-15	88-30	88-31
21	89-28	89-30	89-30**H**	89-11	89-12	
22	89-12	89-10	89-12	88-26	88-28	88-26
25	88-20	88-16	88-20	88-02	88-06	
26	88-06	88-05	88-14	87-23	87-28	
27	87-16	87-19	88-16	87-12	88-05	88-03
28	**HOLIDAY**					
29	88-18		88-24	88-14	88-19	

March 1986

Nov	Open		High	Low	Close	
1	85-09		86-00	85-09	85-26	
4	85-20		85-24	85-14	85-24	
5	85-21		86-05	85-21	85-31	
6	86-04		86-07	85-20	85-21	
7	85-21		85-21	85-02	85-08	
8	85-04		85-19	84-29**L**	85-14	
11	85-11		85-17	85-11	85-15	
12	85-17		87-05	85-17	87-04	
13	86-28	86-26	86-31	86-18	86-21	
14	86-16		87-08	86-13	87-02	
15	86-14		86-24	86-14	86-21	86-20
18	87-03		88-06	87-02	88-06	88-03
19	88-04		88-13	87-20	87-25	
20	87-17		88-04	87-17	88-02	
21	89-01		89-01**H**	88-14	88-15	
22	88-09		88-10	87-27	87-29	87-27
25	87-13		87-15	87-01	87-04	
26	87-06		87-13	86-23	86-25	86-26
27	86-17		87-10	86-08	87-03	87-01
28	**HOLIDAY**					
29	87-18		87-20	87-11	87-16	87-17

June 1986

Nov	Open		High	Low	Close	
1	84-29		85-03	84-29	84-31	
4					84-29**N**	
5	85-07		85-08	85-06	85-06	
6	85-12		85-12	84-27	84-27	
7	84-21		84-21	84-08**L**	84-13	84-15
8	84-10		84-22	84-09	84-19	
11	84-22		84-22	84-22	84-22	
12	85-04		86-09	85-04	86-09	
13	86-00		86-01	85-24	85-25	
14	86-04		86-10	86-00	86-06	
15					85-22**N**	
18	86-15		87-04	86-15	87-00**A**	
19	86-29		86-29	86-20	86-23	
20	86-18		87-00	86-18	87-00	
21	87-20		87-22**H**	87-11	87-12	
22	87-04		87-04	86-28	86-28	
25	86-13		86-13	86-00	86-01	
26	86-07		86-08	85-21	85-24	
27	85-22		86-02	85-06	85-29	
28	**HOLIDAY**					
29					86-13**N**	

September 1986

Nov	Open	High	Low	Close
1	84-06	84-09	84-06	84-07
4				84-05**N**
5	84-19	84-20**H**	84-15	84-15
6				84-04**N**
7	83-18	83-22	83-18**L**	83-22
8				83-26**N**
11				83-31**N**
12				85-17**N**
13				85-00**N**
14				85-14**N**
15				84-28**N**
18				86-02**N**
19				85-25**N**
20				86-02**N**
21				86-14**N**
22				86-00**N**
25				85-05**N**
26				84-28**N**
27				85-00**N**
28	**HOLIDAY**			
29				85-17**N**

MUNI BOND INDEX VOLUME OF SALES

REPORTED IN CONTRACTS

Nov	85Dec	86Mar	86Jun	86Sep	TOTAL
1	2,409	201	1**L**	1**L**	2,612
4	1,095	139**L**			1,234
5	2,815	418	40	45**H**	3,318
6	2,564	390	23		2,977
7	3,033	879	23	20	3,955
8	3,946**H**	868	22	12	4,848
11	331**L**	185	15		531**L**
12	3,267	626	31		3,924
13	2,321	527	9		2,857
14	3,684	590	20		4,294
15	1,628	525			2,153
18	1,909	744	35		2,688
19	3,413	870	9		4,292
20	1,266	284	5		1,555
21	2,227	257	26		2,510
22	1,908	379	117**H**		2,404
25	2,362	1,110	54		3,526
26	2,520	922	21		3,463
27	2,746	2,172**H**	32		4,950**H**
28	**HOLIDAY**				
29	556	810			1,366
TOTAL	46,000	12,896	483	78	59,457

MUNI BOND INDEX OPEN CONTRACTS

REPORTED IN CONTRACTS

Nov	85Dec	86Mar	86Jun	86Sep	TOTAL
1	4,769	2,540**L**	301**L**	90**L**	7,700
4	4,687	2,571	301	90	7,649**L**
5	5,321	2,753	337	115	8,526
6	5,545	2,910	341	115	8,911
7	5,719	3,314	348	135**H**	9,516
8	5,591	3,658	350	135	9,734
11	5,554	3,761	360	135	9,810
12	6,012**H**	3,818	350	135	10,315
13	5,815	3,988	359	135	10,297
14	5,366	4,135	390	135	10,026
15	5,194	4,160	390	135	9,879
18	4,827	4,381	365	135	9,708
19	4,576	4,658	367	135	9,736
20	4,379	4,789	372	135	9,675
21	4,397	4,865	352	135	9,749
22	4,427	4,964	409	135	9,935
25	4,233	5,432	423	135	10,223
26	3,964	5,868	441	135	10,408
27	3,872	6,599	443**H**	135	11,049
28	**HOLIDAY**				
29	3,683**L**	6,809**H**	443	135	11,070**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MUNI BOND INDEX FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
POINTS AND 32NDS OF ONE POINT

December 1985

Dec	Open		High	Low	Close	
2	88-15		88-31	87-22	87-25	87-24
3	87-20		87-24	87-13**L**	87-24	
4	87-30		88-15	87-25	88-11	
5	88-19		88-24	88-07	88-20	
6	88-10		89-00	88-06	88-26	88-27
9	89-09	89-10	89-25	89-09	89-25	
10	90-02		90-07	89-25	89-29	
11	90-06		90-20	89-30	90-02	
12	89-29		90-08	89-28	89-30	
13	90-00		90-16	90-00	90-16	90-12
16	90-12		90-24	90-07	90-24	
17	90-28		90-31**H**	90-24	90-27	
18	90-24		90-24	90-08	90-09	90-12
19	90-05		90-14	90-05	90-13	
20						
23						
24						
25	**HOLIDAY**					
26						
27						
30						
31						

March 1986

Dec	Open		High	Low	Close	
2	87-12		87-29	86-16	86-17	86-20
3	86-13		86-17	86-05**L**	86-14	86-13
4	86-20		87-09	86-15	87-08	87-07
5	87-02	87-04	87-30	87-02	87-20	
6	87-14	87-11	88-06	87-05	87-30	
9	88-14		89-02	88-12	89-02	89-00
10	89-18	89-20	89-25	89-10	89-15	89-16
11	89-27		90-21	89-23	90-09	90-08
12	90-02		90-16	89-24	90-00	89-30
13	90-11		90-17	90-04	90-11	90-08
16	90-08	90-07	91-03	90-06	90-28	90-27
17	91-13	91-14	91-28	91-12	91-17	91-16
18	91-09	91-08	91-13	90-29	91-07	91-08
19	90-31	90-30	91-11	90-20	91-04	91-05
20	90-31	90-30	91-27	90-26	91-15	91-11
23	90-31	90-28	91-17	90-28	91-08	91-07
24	91-12		91-15	91-10	91-12	91-10
25	**HOLIDAY**					
26	91-12		92-00	91-12	91-20	
27	91-31		92-08	91-25	91-28	91-25
30	92-03		92-10	91-29	91-31	92-01
31	92-08		92-23**H**	92-04	92-16	92-17

June 1986

Dec	Open	High	Low	Close	
2		-		85-13**N**	
3	85-10	85-10	85-04**L**	85-09	
4	86-00	86-05	85-25	86-02	
5	86-07	86-24	86-02	86-16	
6	86-31	86-31	86-16	86-26	
9	87-10	87-26	87-10	87-26	
10	88-15	88-18	88-05	88-09	
11	89-04	89-04	89-03	89-03	
12	88-29	89-07	88-17	88-24	
13				89-03**N**	
16	89-08	89-29	89-08	89-29	
17	90-26	90-29	90-25	90-25	
18	90-12	90-15	90-05	90-15	
19	90-01	90-15	89-26	90-12	
20	90-02	90-27	90-02	90-23	90-18
23	90-16	90-20	90-09	90-09	
24	90-16	90-16	90-08	90-09	90-08
25	**HOLIDAY**				
26	90-21	90-26	90-20	90-20	
27	91-05	91-11	90-27	90-27	
30	91-02	91-10	90-30	90-30	
31	91-10	91-24**H**	91-08	91-16	

September 1986

Dec	Open	High	Low	Close
2				84-16**N**
3				84-12**N**
4				85-05**N**
5				85-16**N**
6	85-31	85-31	85-16**L**	85-26
9	86-10	86-23	86-10	86-23
10	87-12	87-12	87-02	87-09
11	88-08	88-08	88-03	88-03
12				87-24**N**
13				88-03**N**
16				88-31**N**
17	90-03	90-03	90-02	90-02
18				89-24**N**
19				89-21**N**
20				89-22**N**
23				89-11**N**
24	89-18	89-18	89-09	89-09
25	**HOLIDAY**			
26				89-21**N**
27				89-28**N**
30	90-11	90-11	90-01	90-01
31	90-16	90-18**H**	90-16	90-18

December 1986

Dec	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19				
20	88-20	88-26**H**	88-20**L**	88-26
23				88-13**N**
24				88-11**N**
25	**HOLIDAY**			
26				88-23**N**
27				88-30**N**
30				89-03**N**
31				89-21**N**

MUNI BOND INDEX VOLUME OF SALES
REPORTED IN CONTRACTS

Dec	85Dec	86Mar	86Jun	86Sep	86Dec	TOTAL
2	1,088**H**	2,046				3,134
3	790	1,936	12			2,738
4	843	2,632	33			3,508
5	968	2,827	82			3,877
6	597	2,858	1**L**	1**L**		3,457
9	360	2,059	73-	12		2,504
10	746	2,403	38	16**H**		3,203
11	567	4,071**H**	5	5		4,648**H**
12	289	2,625	23			2,937
13	153	1,245				1,398
16	137	1,552	6			1,695
17	171	2,025	33	1		2,230
18	114**L**	1,627	11			1,752
19	134	3,106	25			3,265
20		2,597	102		2**H**	2,701
23		1,011	23			1,034
24		382**L**	55	10		447**L**
25	**HOLIDAY**					
26		1,025	37			1,062
27		1,516	29			1,545
30		1,374	81	9		1,464
31		1,136	142**H**	1		1,279
TOTAL	6,957	42,053	811	55	2	49,878

MUNI BOND INDEX OPEN CONTRACTS
REPORTED IN CONTRACTS

Dec	85Dec	86Mar	86Jun	86Sep	86Dec	TOTAL
2	3,131**H**	7,239**L**	443	135**H**		10,948**L**
3	2,948	7,605	445	135		11,133
4	2,823	8,039	464	135		11,461
5	2,624	8,565	404	135		11,728
6	2,479	9,025	403	135		12,042
9	2,431	9,160	394	125		12,110
10	2,316	9,349	418	114**L**		12,197
11	2,216	10,085	423	115		12,839
12	2,080	10,146	406	115		12,747
13	2,019	10,264	406	115		12,804
16	2,013	10,313	406	115		12,847
17	1,912	10,669	388**L**	115		13,084
18	1,865	10,726	389	115		13,095
19	1,854**L**	11,580	394	115		13,943
20		11,864	415	115		12,394
23		12,109	430	115		12,654
24		12,154	439	115		12,708
25	**HOLIDAY**					
26		12,316	440	115		12,871
27		12,804	454	115		13,373
30		13,182	487	121		13,790
31		13,450**H**	500**H**	121		14,071**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

1,000-Ounce Silver futures
Chicago Board of Trade

Basic Trading Unit	1,000 troy ounces
Deliverable Grade	Refined silver, assaying not less than .999 fineness and made up of one or more brands and markings officially listed by the Exchange, in bars cast in basic weights of 1,000 troy ounces (each bar may vary no more than 12% more or less)
Delivery Method	By vault receipt drawn on deposits made in Chicago vaults as approved by the Exchange
Price Quotation	In dollars and cents to the last 1/10 of 1 cent per troy ounce
Minimum Fluctuation	1/10 of 1 cent per ounce (equivalent to $1.00 per contract)
Daily Price Limit	Subject to change; consult latest official notices from the Exchange
Position Limit	Maximum net long or net short position is 3 million troy ounces
***Initial Margin**	$500 per contract
***Maintenance Margin**	$300 per contract
***Hedging Margin**	$300 per contract
Last Trading Day	The fourth to the last business day in the current delivery month
Trading Hours (Chicago Time)	8:40 a.m. to 1:25 p.m.
Ticker Symbol	AG

*Margins are subject to change and may not reflect actual margin deposits required by member firms.
As of December 31, 1985

CHICAGO BOARD OF TRADE

Silver Deliveries Against Futures Commitments

1985	January	February	March	April	May	June	July	August	September	October	November	December
1	Holiday	3,203 01/22/85	28 02/22/85	5,619 03/28/85	27 04/24/85		476 06/27/85	5,016 07/30/85		576 03/29/85	27 10/30/85	
2	445 12/28/85			845 03/29/85	3 04/24/85		396 06/28/85	827 07/31/85	Holiday	1,021 09/30/85		3,782 11/27/85
3				119 03/29/85	7 04/26/85	2,587 05/30/85	1 06/28/85		26 08/20/85	81 10/01/85		1,770 11/29/85
4	6 12/31/84	197 01/30/85	31 02/27/85	78 03/29/85		861 05/31/85	Holiday		35 08/30/85	34 10/01/85	2 10/30/85	293 11/29/85
5		156 01/31/85	18 03/01/85	Holiday		159 05/31/85	20 07/02/85	590 08/01/85	12 08/30/85			47 11/29/85
6		7 01/31/85	6 03/01/85		95 05/02/85	39 05/31/85		521 08/02/85	10 09/04/85		9 11/01/85	51 12/02/85
7	105 12/03/84	11 02/01/85	5 03/05/85			101 06/03/85		18 08/02/85		18 10/02/85	6 11/04/85	
8	22 01/04/85	8 02/01/85	2 03/05/85	23 03/29/85	11 05/02/85		3 07/02/85	4 08/02/85		3 10/02/85	4 11/05/85	
9	5 01/07/85			104 03/29/85	9 05/07/85		11 07/05/85	1 08/02/85		25 01/02/85		51 12/03/85
10	10 01/07/85				13 05/08/85	55 06/03/85	2 07/08/85		7 09/05/85	55 10/08/85		75 12/06/85
11	7 01/09/85	14 02/01/85	6 03/06/85	71 03/29/85		65 06/03/85	8 07/09/85			7 10/08/85	5 11/07/85	22 12/06/85
12		4 02/01/85	4 03/08/85	16 03/29/85		9 06/03/85	4 07/09/85	114 08/02/85	2 09/05/85		1 11/08/85	55 12/10/85
13		20 02/01/85	6 03/11/85		7 05/09/85	7 06/03/85		132 08/08/85	7 09/09/85			50 12/11/85
14	179 01/10/85	9 02/04/85	12 03/12/85		1 05/09/85	58 06/05/85		21 08/08/85		30 10/08/85	6 11/12/85	
15	4 01/10/85	25 02/07/85	4 03/12/85	4 03/29/85	1 05/10/85		1 07/09/85	9 08/C9/85		28 10/10/85	2 11/12/85	
16	12 01/14/85			9 03/29/85				15 08/08/85	11 09/12/85	3 10/10/85		51 12/12/85
17	6 01/15/85			21 04/01/85	3 05/13/85	202 06/12/85	2 07/10/85		15 09/12/85	69 10/15/85		45 12/13/85
18	104 01/16/85	Holiday	2 03/12/85	8 04/01/85		69 06/12/85	1 07/10/85		31 09/16/85	14 10/15/85	4 11/14/85	28 12/16/85
19		22 02/11/85	2 03/13/85	47 04/02/85		35 06/13/85		4 08/08/35	5 09/17/85		6 11/15/85	24 12/16/85
20		5 02/13/85				68 06/14/85		13 08/09/85	2 09/17/85			38 12/18/85
21		21 02/13/85	8 03/19/85		6 05/17/85	16 06/14/85		53 08/09/85		44 10/17/85	1 11/19/85	
22	8 01/17/85	16 02/14/85	8 03/19/85	3 04/03/85			1 07/10/85	8 08/09/85		5 10/17/85		
23	1 01/17/85			8 04/04/85			3 07/11/85	7 08/09/85	1 09/18/85	4 10/21/85		43 12/19/85
24	9 01/21/85			15 04/04/85	2 05/20/85	23 06/18/85	4 07/19/85		2 09/19/85	7 10/21/85		27 12/20/85
25	6 01/23/85	4 02/15/85	2 03/19/85	43 04/04/85		241 06/19/85	2 07/22/85		7 09/23/85	332 10/23/85	6 11/21/85	Holiday
26		14 02/20/85	4 03/22/85	26 04/17/85		28 06/24/85	2 07/24/85	6 08/09/85	6 09/23/85		2 11/21/85	28 12/23/85
27		26 02/22/85	1 03/22/85		Holiday	30 06/25/85		29 08/15/85	2 09/24/85		14 11/25/85	23 12/24/85
28		25 02/26/85	8 03/26/85			2 06/25/85		3 08/16/85		1 10/23/85	Holiday	
29			1 03/26/85	23 04/25/85	2 05/21/85			45 08/22/85		11 10/25/85	2 11/25/85	
30				1 04/30/85	1 05/22/85		4 07/26/85	15 08/27/85	8 09/25/85	9 10/28/85		105 12/26/85
31					7 05/28/85					3 10/28/85		3 12/26/85
Total	929	3,787	158	7,083	195	4,655	941	7,451	189	2,380	97	6,611

SILVER SALIENT STATISTICS

U.S. REFINED SILVER PRODUCTION[1]
Commercial Bars (.999) (000 Troy Ounces)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.	Total
1985	8.414	7.930	8.645	9.238	9.344	9.850	8.578	9.885	8.191	8.429	—	—	—
1984	7.094	8.414	8.446	9.827	10.423	8.921	8.879	11.226	8.971	8.386	10.200	13.920	114.707
1983	9.121	8.533	9.063	9.653	7.663	10.210	8.579	8.342	7.886	8.738	9.880	12.056	109.726
1982	9.043	7.540	9.071	9.291	9.055	8.205	8.494	8.518	7.872	9.901	9.607	11.855	108.252
1981	12.890.0	11.989.0	11.352.4	11.888.9	10.401.5	11.533.7	10.432.7	10.113.8	10.532.7	9.953.9	8.105.1	11.589.1	130.791.8
1980	18.088	17.548	17.673	16.941	16.504	6.676	6.676	11.583	10.785	10.603	10.578	14.553	158.207
1979	9.451	10.736	13.069	11.451	11.938	12.258	12.021	11.011	10.422	12.438	12.099	19.966	156.617
1978	10.694	12.698	12.503	10.871	12.126	12.046	10.186	12.214	10.727	12.666	11.326	12.721	140.978
1977	13.196	10.114	13.173	13.335	13.260	14.104	5.781	7.840	10.412	13.643	13.022	14.966	143.125
1976	10.373	12.410	12.670	12.185	12.393	10.210	10.366	9.830	12.244	15.890	16.523	18.262	153.356

[1] These are the aggregate figures for all 24 known refiners of .999 fine silver in the limited areas, including the U.S. Bureau of Mines.
Source: American Bureau of Metal Statistics

MINE PRODUCTION OF RECOVERABLE SILVER
(000 Troy Ounces)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.	Total
1985	3.340.1	2.993.5	3.319.3	3.167.3	3.336.0	3.190.4	3.194.0	3.313.0	2.677.1	3.590.7	—	—	—
1984	3.481.0	3.653.4	3.955.0	3.746.5	3.630.3	3.527.6	3.337.0	3.500.2	3.028.7	3.417.7	3.100.1	3.261.2	41.613.9
1983	2.964.9	2.918.9	3.590.2	3.502.1	3.498.5	3.582.2	3.416.5	3.570.8	3.392.7	3.249.1	3.255.3	3.309.9	40.249.1
1982	3.180.8	2.787.8	3.526.6	3.245.4	3.225.0	3.115.0	2.697.6	2.618.9	2.632.3	2.523.1	4.302.4	2.661.3	36.716.2
1981	2.827	3.142	3.146	3.059	2.908	3.060	3.301	3.146	3.234	3.505	3.096	3.131	37.560
1980	3.015	3.101	3.023	3.074	2.848	2.915	1.932	1.605	1.647	1.969	2.077	3.082	31.326
1979	3.183	2.991	3.241	3.161	3.271	3.172	3.131	3.403	2.631	3.011	2.845	2.851	37.091
1978	3.404	3.185	3.582	3.216	3.163	3.231	2.608	3.345	3.141	3.327	3.162	3.296	38.571
1977	2.853	2.816	3.444	3.190	3.329	3.424	2.445	3.055	3.075	3.326	3.296	3.478	37.773
1976	2.889	2.978	3.074	2.790	2.470	2.819	2.530	2.874	2.965	2.944	2.814	2.735	33.682

Source: U.S. Bureau of Mines

SILVER IMPORTS
Includes Ore Base, Bullion, and Scrap
(000 Troy Ounces)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.	Total
1985	11.040	11.908	9.806	13.608	14.254	25.043	[illegible]	8.572	10.542	9.369	—	—	—
1984	8.555	12.865	8.979	8.285	11.655	9.153	8.148	8.584	13.314	7.135	9.466	8.628	114.966
1983	13.043	13.088	18.081	16.307	23.230	13.733	11.475	29.430	17.515	8.629	6.202	7.160	179.893
1982	8.740	7.606	8.647	5.654	8.723	4.512	9.911	10.808	10.334	18.159	8.651	15.714	117.457
1981	8.517	9.220	6.672	7.359	8.267	7.982	7.334	8.926	7.434	5.098	7.228	7.047	94.116
1980	9.037	5.710	7.224	5.067	4.657	7.737	6.070	5.388	7.258	6.402	7.253	6.776	78.698
1979	5.506	6.071	13.177	4.126	7.925	6.021	6.049	5.088	7.433	13.863	7.776	1.229	83.866
1978	7.558	7.109	8.608	7.246	6.846	7.733	7.515	7.096	6.032	7.730	6.079	7.076	85.629
1977	9.139	5.901	9.674	8.812	6.745	7.252	4.320	8.428	7.850	7.067	8.061	6.578	89.847
1976	7.909	5.465	8.003	5.085	4.697	7.721	5.577	11.969	6.388	6.294	6.825	10.451	88.357

SILVER EXPORTS
Includes Ore Base, Bullion, and Scrap
(000 Troy Ounces)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.	Total
1985	1.063	1.944	2.994	2.140	2.812	2.984	1.355	2.178	2.520	1.792	—	—	—
1984	2.620	1.900	2.074	1.875	2.295	1.905	2.575	1.667	2.686	1.812	1.535	1.503	24.447
1983	2.094	3.317	3.596	4.036	4.265	2.377	1.566	2.130	2.492	2.956	1.391	1.508	31.952
1982	1.265	1.638	2.491	1.332	1.963	2.097	2.376	2.082	4.345	2.414	1.923	1.604	25.470
1981	3.591	3.049	3.124	2.171	1.011	2.067	2.289	2.330	3.016	1.921	966	1.565	27.903
1980	7.421	9.329	7.831	24.988	5.476	8.281	3.988	3.985	1.614	1.650	2.235	4.463	80.851
1979	1.461	2.189	1.547	679	1.026	1.703	1.227	1.693	2.319	5.021	10.147	5.751	35.562
1978	1.842	2.211	1.602	2.653	1.126	1.221	1.184	2.290	3.761	2.172	1.397	939	22.400
1977	1.793	1.549	1.215	1.490	1.368	1.010	3.716	2.543	2.970	1.030	110	3.596	22.394
1976	699	1.074	2.807	1.280	1.180	793	1.467	1.077	1.731	619	609	1.262	14.598

Source: U.S. Bureau of Mines

SILVER IMPORTS
Refined Bullion
(000 Troy Ounces)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.	Total
1985	9.415	10.730	8.934	12.768	12.689	23.968	15.713	4.703	8.098	7.574	—	—	—
1984	7.122	9.134	6.949	6.055	9.306	7.097	7.240	7.292	10.878	6.251	8.564	7.656	93.544
1983	11.406	11.400	15.994	16.790	21.229	12.709	10.512	27.343	16.322	7.052	4.628	5.754	161.199
1982	7.505	6.630	6.185	4.619	7.567	3.124	8.345	7.842	8.952	14.491	7.799	13.858	96.917
1981	6.544	7.657	4.288	5.792	5.951	6.541	6.115	8.060	6.183	6.654	5.741	6.395	75.921
1980	7.976	4.180	5.403	4.042	3.830	6.838	4.961	4.038	6.377	5.788	5.700	5.629	64.762
1979	4.699	4.387	11.560	2.897	7.138	5.213	4.993	4.005	5.468	12.485	6.979	8.545	78.372
1978	5.698	8.455	5.624	4.817	5.536	6.289	4.998	4.666	4.637	5.035	4.367	4.288	61.069
1977	8.106	4.536	7.986	5.931	5.138	5.265	3.661	6.310	6.360	5.582	6.071	4.505	69.450
1976	5.614	3.550	5.373	3.846	3.259	5.239	4.180	10.448	4.426	4.893	7.635	8.725	67.188

SILVER EXPORTS
Refined Bullion
(000 Troy Ounces)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.	Total
1985	248	865	1.362	1.906	1.438	426	965	1.453	986	—	—	—	—
1984	1.231	536	962	635	963	615	780	816	1.687	858	642	615	10.340
1983	735	1.693	1.241	1.978	2.605	857	383	584	1.163	1.296	438	686	13.659
1982	622	976	1.615	499	1.300	401	1.859	682	2.132	1.332	741	516	12.676
1981	2.272	1.927	1.647	928	346	1.419	1.356	1.433	2.159	735	177	690	15.131
1980	4.760	5.430	3.601	21.824	4.817	5.913	2.590	3.103	543	443	787	3.395	57.206
1979	454	1.033	407	32	859	490	375	518	1.232	3.676	4.941	N/A	14.017
1978	323	927	397	1.462	376	323	494	1.101	3.065	801	344	375	9.989
1977	370	1.482	942	1.050	345	323	1.675	669	1.312	33	52	688	8.994
1976	158	739	1.762	273	674	452	641	585	1.073	273	243	722	7.595

Source: U.S. Bureau of Mines

SILVER REGISTRATION
End of Month, Chicago
(In 5.000 Troy Ounce Contracts)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
1985	323	322	322	321	320	227	227	227	224	223	223	223
1984	345	344	399	333	330	327	327	327	327	325	324	324
1983	1.117	1.089	1.022	1.023	953	943	940	939	910	425	379	369
1982	3.045	2.756	2.572	2.169	2.110	1.878	1.689	1.535	1.530	1.430	1.566	1.359
1981	4.844	3.571	3.707	3.876	3.913	3.855	3.735	3.698	3.638	3.434	3.256	3.094
1980	11.326	11.524	11.503	9.834	9.692	9.150	9.147	9.224	[illegible]	9.209	9.245	6.830
1979	11.445	11.077	11.065	10.944	11.178	11.369	13.051	13.065	13.058	13.057	11.634	11.664
1978	12.481	12.477	12.502	12.590	12.579	12.791	12.773	12.554	12.448	12.367	12.279	11.977
1977	12.900	12.880	12.880	12.885	12.883	12.784	12.484	12.266	12.372	12.445	12.445	12.444
1976	8.015	8.022	7.871	7.875	8.145	9.583	11.681	12.117	10.831	12.246	12.207	12.208

Source: CBOT Registrar's Office

SILVER REGISTRATION
End of Month, Chicago
(In 1.000 Troy Ounce Contracts)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
1985	15.084	13.958	16.938	12.336	13.888	13.730	14.352	15.500	15.516	15.519	16.681	16.686
1984	23.792	23.791	21.740	23.754	23.170	19.660	19.632	19.616	19.589	18.489	18.491	17.490
1983	9.928	10.065	10.402	10.531	14.241	14.291	14.302	14.353	14.549	19.003	23.791	23.618
1982	3.412	4.847	5.760	5.819	5.597	5.322	5.715	5.829	5.806	6.306	7.087	8.728

Source: CBOT Registrar's Office

SILVER 1000 OZ FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

January 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	625.0		625.0	607.5	607.5A	
3	605.0		608.0	605.0	605.0B	607.0A
4	605.0		605.0	584.0	584.0B	584.5A
7	588.0		603.5	580.0L	603.5B	
8	610.0		610.0	586.0	586.0A	
9	588.0	590.0	615.0	588.0	613.0B	614.0A
10	609.0		618.0	609.0	610.0	
11	615.0		615.0	596.0	596.0A	
14	595.0		605.0	592.0	600.0B	602.0A
15	603.0		605.0	600.0	605.0	
16	600.0		611.0	600.0	611.0B	
17	615.0		628.5	615.0	628.5B	
18	635.0		635.0H	625.0	626.0A	
21	620.0		628.5	620.0	628.5B	
22	620.0		620.0	608.0	609.0B	611.0A
23	595.0		600.0	590.0	597.0	
24	600.0		600.0	598.0	599.0B	601.0A
25	595.0		600.0	595.0	600.0B	
28					629.0H	
29						
30						
31						

February 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	622.0	625.0	625.0	612.0	612.0	613.0
3	605.0	606.0	614.0	605.0	610.0	612.0
4	614.0		615.0	587.0	588.0	
7	586.0	587.0	609.0	580.0L	607.0	
8	610.0	612.0	612.0	588.0	588.0	589.0
9	590.0	592.0	621.0	587.0	617.0	618.0
10	612.0		622.0	608.0	611.0	612.0
11	616.0		620.0	597.0	598.0	599.0
14	604.0	605.0	610.0	590.0	603.0	605.0A
15	608.0	605.0	608.0	598.0	602.0	603.0
16	604.0		614.0	603.0	612.0	613.0
17	618.0	620.0	634.0	616.0	630.0	631.0
18	627.0	628.0	635.0	623.0	628.0	
21	623.0		630.0	623.0	628.0	630.0
22	625.0		630.0	607.0	611.0B	
23	604.0	606.0	606.0	592.0	597.0	598.5A
24	600.0		607.0	596.0	600.0	
25	600.0		600.0	594.0	600.0	
28	593.0	595.0	630.0	592.0	629.0	630.0
29	625.0		633.0	607.0	614.0	615.0
30	615.0		631.0	615.0	625.0	627.0
31	635.0	638.0	647.0H	628.0	633.0	635.0

March 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					616.5A	
3	613.0		618.0	613.0	614.0B	615.0A
4	618.0		618.0	592.5	592.5A	
7	590.0	595.0	615.0	590.0L	612.0	615.0
8	620.0		620.0	590.0	592.0B	594.0A
9	600.0		620.0	600.0	620.0B	622.0A
10	615.0		623.0	615.0	615.0A	
11	620.0		620.0	602.0	602.0	
14	610.0		613.0	598.0	606.0B	608.0A
15					607.5N	
16	610.0		620.0	610.0	617.0B	
17	620.0		636.0	620.0	636.0B	
18	635.0		635.0	630.0	632.5A	
21	630.0		635.0	625.0	635.0	
22	630.0		632.0	615.0	617.0	
23	606.0		610.0	595.0	601.0B	603.0A
24	601.0		615.0	601.0	603.0B	605.0A
25	600.0		604.5	600.0	604.5B	
28	595.0		633.5	595.0	633.5B	
29	635.0		637.0	618.0	618.0B	620.0A
30	620.0		635.0	620.0	630.0B	632.0A
31	642.0		647.0H	635.0	638.0	640.0

April 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	630.0	631.0	633.0	621.0	621.0	622.0
3	617.0	618.0	623.0	616.0	619.0	
4	622.0	621.0	624.0	596.0	596.0	597.0
7	597.0	598.0	618.0	589.0L	615.0	616.0
8	618.0	617.0	618.0	596.0	597.0	
9	598.0	599.0	628.0	597.0	625.0	626.0
10	619.0	620.0	629.0	615.0	619.0	620.0
11	623.0	624.0	629.0	605.0	606.0	607.0
14	609.0	610.0	618.0	598.0	612.0	613.0
15	610.0	611.0	616.0	606.0	611.0	612.0
16	612.0	614.0	621.0	612.0	620.0	621.0
17	627.0	628.0	641.0	624.0	639.0	
18	636.0	637.0	644.0	632.0	636.0	637.0
21	638.0	637.0	640.0	631.0	638.0	639.0
22	635.0	637.0	638.0	616.0	618.0	619.0
23	612.0	614.0	614.0	600.0	606.0	607.0
24	607.0	608.0	617.0	605.0	608.0	609.0
25	606.0		609.0	601.0	608.0	609.0
28	602.0	600.0	637.0	600.0	637.0	636.0
29	632.0	633.0	643.0	616.0	623.0	624.0
30	624.0	625.0	641.0	624.0	636.0	635.0
31	650.0	655.0	656.0H	636.0	643.0	644.0

June 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	640.0	642.0	643.0	630.0	630.0	631.0A
3	628.0	629.0	633.5	627.0	629.0	630.0
4	631.0	633.0	634.0	605.0	605.0	607.0A
7	608.0		628.0	598.0L	627.0	626.0
8	628.0	630.0	630.0	606.0	606.0B	607.0A
9	608.0		637.0	607.0	635.0	
10	628.0	630.0	639.0	625.0	628.0	630.0
11	633.0		636.0	615.0	615.0	616.0
14	618.0	620.0	627.0	608.0	621.0	623.0
15	620.0	622.0	626.0	616.0	620.0	622.0
16	624.0		631.0	623.0	630.0	631.0
17	640.0		651.0	634.0	648.0	651.0
18	645.0	647.0	654.0	641.0	645.0	646.0
21	647.0		650.0	642.0	648.0	650.0
22	646.0		648.0	627.0	628.0	
23	622.0	623.0	623.0	608.0	615.0	616.0
24	617.0		627.0	614.0	616.0	618.0
25	615.0		618.0	610.0	616.0	618.0
28	612.0		646.0	608.0	645.0	646.0
29	644.0		653.0	626.0	631.0	633.0
30	634.0	636.0	651.0	634.0	644.0	646.0
31	660.0		666.0H	645.0	652.0	654.0

August 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	650.0		651.0	640.0	640.0	641.5A
3	637.0	640.0	645.0	635.0	639.0B	640.0A
4	640.0		640.0	617.5	617.5A	
7	616.0		636.5	610.0L	636.5B	
8	640.0		640.0	615.0	616.0	620.0
9	615.0		645.0	615.0	644.0B	646.0A
10	640.0		648.0	638.0	637.0B	639.0A
11	645.0		645.0	625.0	625.0	
14	628.0	632.0	635.0	620.0	630.0B	631.0A
15	635.0		638.0	630.0	629.0B	630.0A
16	640.0		640.0	637.0	640.0B	
17	650.0		660.0	650.0	658.0	660.0
18	665.0		665.0	650.0	655.0	660.0
21	654.5		660.0	654.5	657.0B	659.0A
22	660.0		660.0	635.0	637.0B	638.0A
23	632.0		632.0	620.0	623.0B	625.0A
24	633.0		635.0	625.0	625.0B	626.0A
25	620.0		630.0	620.0	625.0B	626.0A
28	620.0	615.0	654.5	615.0	654.5B	
29	654.0		655.0	635.0	640.0B	641.0A
30	643.5		660.0	643.5	653.0B	655.0A
31	665.0	666.0	675.0H	660.0	661.0	663.0

October 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	660.0	663.0	665.0	652.5	652.5A	
3	650.0		655.0	650.0	650.0B	651.0A
4	650.0		650.0	628.5	628.5A	
7	625.0		648.0	620.0L	647.0B	648.0A
8	640.0		650.0	627.5	627.5A	
9	625.0		660.0	625.0	655.0B	656.0A
10	650.0		655.0	649.0	647.0B	649.0A
11	644.0		644.0	637.0	636.0B	637.0A
14	640.0		645.0	637.0	640.0B	641.0A
15	635.0		645.0	635.0	639.0	640.0
15	645.0		655.0	645.0	649.0B	651.0A
17	660.0		669.0	660.0	669.0B	
18	675.0		675.0	665.0	665.0A	
21	670.0		670.0	668.5	668.5A	
22	665.0		665.0	647.5	647.5A	
23	640.0		640.0	630.0	633.0B	634.0A
24	640.0		645.0	635.0	635.0A	
25	635.0		635.0	635.0	634.0B	636.0A
28	630.0		664.0	630.0	664.0B	
29	665.0		665.0	650.0	649.0B	651.0A
30	665.0		665.0	664.0	664.0A	
31	670.0		685.0H	670.0	671.0B	672.0A

December 1985

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	675.0	680.0	680.0	665.0	665.0	
3	663.0	660.0	670.0	658.0	661.0B	663.0A
4	667.0		667.0	635.0	637.0	640.0A
7	635.0		659.0	630.0L	659.0B	
8	665.0		665.0	637.0	637.0B	639.0A
9	640.0		670.0	640.0	666.0B	667.0A
10	661.0		670.0	655.0	658.0B	659.0A
11	665.0		665.0	645.0	648.0	650.0
14	650.0		660.0	640.0	651.0	655.0
15	655.0		660.0	650.0	650.0	655.0
15	660.0		665.0	655.0	663.0	
17	670.0		685.0	665.0	680.0	
18	675.0	680.0	685.0	675.0	676.0B	
21	675.0		685.0	675.0	679.0B	680.0A
22	676.0		680.0	660.0	661.0B	
23	660.0		660.0	635.0	646.0	650.0
24	650.0		656.0	645.0	644.0B	646.0A
25	645.0		650.0	640.0	642.0B	645.0A
28	635.0	640.0	675.0	635.0	674.0	675.0
29	673.0	675.0	684.0	656.0	659.0B	661.0A
30	665.0		681.0	664.0	674.0B	675.0A
31	685.0	690.0	695.0H	677.0	685.0	690.0

February 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	690.0		690.0	676.0	676.0A	
3	675.0		676.0	674.0	674.0A	
4	674.0		674.0	652.0	652.0A	
7	656.0		671.0	650.0	671.0B	
8	665.0		665.0	649.0L	649.0	655.0
9	652.0		678.0	652.0	678.0B	
10	675.0		680.0	669.5	669.5A	
11	675.0		680.0	656.0	656.0A	
14	665.0		665.0	655.0	661.0B	663.0A
15	665.0		665.0	662.0	660.0B	662.0A
15	675.0		675.0	673.0	672.0B	674.0A
17	685.0		691.5	680.0	691.5B	
18	690.0		695.0	690.0	690.0B	
21	692.0		695.0	691.0	691.0A	
22	691.0		691.0	669.0	669.0A	
23	670.0		670.0	654.0	654.0A	
24	659.0		670.0	655.5	655.5A	
25	658.0		665.0	655.0	654.0B	656.0A
28	650.0		684.5	650.0	684.5B	
29	685.0		695.0	670.0	670.0B	671.0A
30	675.0		695.0	675.0	685.0B	686.0A
31	700.0		705.0H	693.0	693.0A	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	April 1986					June 1986			
Jan	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**					**HOLIDAY**			
2	705.0	705.0	688.5	688.5**A**					
3	688.0	690.0	686.5	686.5**A**					
4	690.0	690.0	664.5	664.5**A**					
7	659.0	683.5	659.0**L**	683.5**B**					
8	690.0	690.0	661.5	661.5**A**					
9				690.0**B**					
10	690.0	690.0	681.0	681.0**A**					
11				667.0**A**					
14	675.0	675.0	673.5	673.5**A**					
15	680.0	680.0	672.0	672.0	673.0				
16	678.0	684.0	678.0	684.0**B**					
17	695.0	703.5	695.0	703.5**B**					
18	705.0	710.0	698.0	698.0**A**					
21	702.5	703.0	702.5	703.0**B**					
22				680.5**A**					
23	673.0	673.0	660.0	664.0**B**	666.0**A**				
24	670.0	675.0	665.5	666.5**A**					
25	665.0	670.0	665.0	664.0**B**	666.0**A**				
28	665.0	695.5	665.0	695.5**B**					
29	690.0	700.0	680.0	681.0**B**	682.0**A**	702.0	710.0**H**	693.0**L**	693.0**A**
30				697.0**N**					709.0**N**
31	715.0	715.0**H**	704.5	704.5**A**					716.5**N**

SILVER 1000 OZ VOLUME OF SALES
REPORTED IN CONTRACTS

Jan	85Jan	85Feb	85Mar	85Apr	85Jun	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	TOTAL
1	**HOLIDAY**											
2	6	871		3,351	176	33	13	48	1**L**	6		4,505
3	116	637	3**L**	1,239	135**L**	18	8	62	8	1**L**		2,227
4	43	793	4	2,673	327	13	6	80	6	1		3,946
7	24	683	17	4,388	468	88	47**H**	107	6	1		5,829
8	20	377	20	4,130	394	106	29	94	47**H**	6		5,223
9	14	867	10	5,900	324	12	10	37	2			7,176
10	190	505	4	3,816	279	18	10	56	7	3		4,888
11	15	234**L**	7	3,859	175	9**L**	1**L**	55	7			4,362
14	21	308	6	5,375	177	14	2	41	2	1		5,947
15	7	552		4,357	237	32	6	27	6	2		5,226
16	213**H**	372	6	3,314	176	9	6	33	4	1		4,134
17	10	386	11	4,396	321	9	7	63	5	7		5,215
18	10	269	4	3,185	326	14	5	48	10	4		3,875
21	5	301	14	1,290	141	20	3	23**L**	6	6		1,809
22	11	314	42	3,344	268	55	5	32	16			4,087
23	7	680	54**H**	3,456	453	161**H**	7	425**H**	4	16**H**		5,263
24	28	280	15	2,780	228	21	4	43	16	3		3,418
25	1**L**	316	4	1,176**L**	166	15	1	47	10	7		1,743**L**
28		537	28	5,937	258	26	8	61	5	2		6,862
29		932**H**	28	7,044**H**	634**H**	20	4	113	11	5	3**H**	8,794**H**
30		509	18	4,640	249	23	2	55	10			5,506
31		737	50	6,608	479	20	10	117	14	6		8,041
TOTAL	741	11,460	345	86,258	6,391	736	194	1,667	203	78	3	108,076

SILVER 1000 OZ OPEN CONTRACTS
REPORTED IN CONTRACTS

Jan	85Jan	85Feb	85Mar	85Apr	85Jun	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	TOTAL
1	**HOLIDAY**											
2	12	6,182**H**	3**L**	11,740**L**	5,067	1,293**L**	341**L**	2,327	77**L**	22**L**		27,064
3	113	6,109	4	11,898	5,064	1,298	347	2,325**L**	85	23		27,266
4	26	6,061	8	11,928	5,130	1,300	345	2,342	91	24		27,255
7	15	6,045	12	12,043	5,116	1,336	343	2,361	94	25		27,390
8	20	5,894	17	12,045	5,024**L**	1,348	343	2,383	111	31		27,216
9	14	5,803	15	12,471	5,147	1,353	345	2,394	111	31		27,684
10	186	5,743	16	12,764	5,149	1,350	352	2,410	116	34		28,120
11	15	5,648	17	12,729	5,159	1,345	352	2,425	121	34		27,845
14	17	5,502	20	12,670	5,178	1,339	352	2,426	123	35		27,662
15	10	5,249	20	12,809	5,275	1,359	353	2,441	129	37		27,682
16	213**H**	5,288	20	13,148	5,353	1,360	353	2,435	133	38		28,341
17	116	5,228	25	13,252	5,408	1,357	352	2,441	136	45		28,360**H**
18	106	5,153	23	12,898	5,380	1,359	355	2,452	141	49		27,916
21	100	5,086	30	12,797	5,416	1,374	357	2,455	147	55		27,817
22	14	5,046	40	12,614	5,402	1,396	355	2,466	155	55		27,543
23	9	4,804	55	12,513	5,428	1,531	357	2,720	159	70		27,646
24	30	4,715	57	13,000	5,464	1,538	359	2,711	174	73		28,121
25	3**L**	4,572	55	13,000	5,497	1,535	359	2,717	181	79		27,998
28		4,530	57	13,161	5,659	1,541	359	2,740	186	80		28,313
29		3,993	57	13,631	5,639	1,543	357	2,747	191	80	3**H**	28,241
30		3,860	68	13,487	5,714	1,541	356	2,766	200	80	3	28,075
31		662**L**	92**H**	13,643**H**	5,756**H**	1,545**H**	364**H**	2,785**H**	208**H**	84**H**	3	25,142**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

February 1985

Feb	Open		High	Low	Close	
1	627.0		628.0	620.0	620.0	622.0
4	610.0	613.0	620.0	609.0	614.0**B**	615.0**A**
5	614.1		620.0	614.0	618.0	
6	625.0		625.0	614.0	619.0**B**	621.0**A**
7	617.0		618.0	609.0	613.0**B**	614.0**A**
8	615.0		615.0	605.0	612.0**B**	614.0**A**
11	610.0		630.0	605.0	628.0	
12	625.0		625.0	620.0	620.0**A**	
13	625.0		633.0	625.0	626.0**B**	628.0**A**
14	632.0		635.0**H**	618.0	621.0**B**	625.0**A**
15	630.0		630.0	628.0	627.0**B**	628.0**A**
18	**HOLIDAY**					
19	620.0		630.0	616.0	627.0**B**	628.0**A**
20	623.0		625.0	620.0	623.0	
21	612.0	615.0	615.0	602.0	600.0**B**	605.0**A**
22	600.0		605.0	588.0	588.0	590.0
25	555.0		565.0	555.0**L**	555.0**A**	
26						
27						
28						

March 1985

Feb	Open		High	Low	Close	
1	635.0		635.0	625.0	625.0**B**	627.0**A**
4	619.0		620.0	618.0	620.0	618.0
5	620.0		625.0	618.0	621.0**B**	623.0**A**
6	625.0		625.0	620.0	622.0**B**	624.0**A**
7	619.5		620.0	610.0	617.0	620.0
8	617.0		617.0	610.0	615.0**B**	617.0**A**
11	612.0		631.5	610.0	630.0	631.5
12	630.0		630.0	623.0	623.0**A**	
13	627.5		637.0	627.5	629.0**B**	631.0**A**
14	638.0		638.0**H**	625.0	625.0**B**	626.0**A**
15	630.0		632.0	630.0	630.0**B**	631.0**A**
18	**HOLIDAY**					
19	622.0		635.0	620.0	630.0	635.0
20	625.0		627.0	620.0	627.0**B**	
21	610.0		611.0	607.0	610.0	
22	600.0		605.0	589.0	589.0	
25	565.0		565.0	552.0**L**	553.0	
26	560.0		575.0	560.0	567.0**B**	569.0**A**
27	575.0		580.0	566.0	566.0**A**	
28	570.0		570.0	561.0	561.0**A**	

April 1985

Feb	Open		High	Low	Close	
1	636.0	637.0	639.0	628.0	630.0	
4	619.0	620.0	628.0	618.0	622.0	623.0
5	622.0	623.0	629.0	622.0	626.0	625.0
6	628.0	629.0	631.0	623.0	627.0	628.0
7	623.0	624.0	625.0	613.0	620.0	622.0
8	621.0		623.0	612.0	620.0	620.5
11	616.0	617.0	639.0	613.0	635.0	636.0
12	633.0		633.0	625.0	626.0	628.0
13	630.0	631.0	641.0	630.0	633.0	634.0
14	640.0	642.0	643.0**H**	626.0	629.0	630.0
15	636.0	638.0	640.0	630.0	634.0	635.0
18	**HOLIDAY**					
19	630.0	628.0	635.0	620.0	634.0	635.0
20	630.0	631.0	632.0	626.0	631.0	632.0
21	620.0	622.0	622.0	609.0	610.0	611.0
22	606.0	607.0	613.0	593.0	593.0	594.0
25	568.0	569.0	569.0	554.0**L**	557.0	559.0
26	561.0	563.0	576.0	561.0	572.0	573.0
27	583.0	580.0	583.0	569.0	569.0	570.0
28	574.0		576.0	565.0	565.0	

May 1985

Feb	Open		High	Low	Close	
1						
4						
5						
6						
7						
8						
11						
12						
13						
14						
15						
18	**HOLIDAY**					
19						
20						
21						
22						
25						
26	575.0		577.5	575.0	577.5**B**	
27	585.0		590.0**H**	574.5	574.5**A**	
28	570.0		576.0	569.0**L**	569.0**A**	

June 1985

Feb	Open		High	Low	Close	
1	645.0	647.0	647.0	638.0	639.0**B**	640.0**A**
4	630.0		637.9	627.0	632.0	
5	631.0	632.0	639.0	631.0	636.0	
6	638.0	639.0	642.0	632.0	636.0	637.0
7	633.0	634.0	635.0	622.0	630.0	632.0
8	630.0		632.0	621.0	629.0	
11	625.0	626.0	648.0	623.0	644.0**B**	645.0**A**
12	642.0	643.0	643.0	634.0	636.0	638.0
13	640.0		651.0	639.0	644.0	643.0
14	651.0		653.0**H**	636.0	639.0	
15	647.0		650.0	640.0	644.0	643.0
18	**HOLIDAY**					
19	638.0		645.0	630.0	644.0	643.0
20	640.0		642.0	636.0	639.0	640.0
21	632.0		632.0	618.0	619.0	620.0
22	615.0	616.0	622.0	603.0	603.0	
25	575.0		580.0	562.0**L**	565.0	566.0
26	570.0	572.0	585.0	570.0	582.0	582.5
27	590.0	593.0	593.0	579.0	579.0	580.0
28	582.0	584.0	585.0	574.0	574.0	576.0

August 1985

Feb	Open		High	Low	Close	
1	660.0		660.0	649.0	649.0	653.0
4	640.0		646.0	640.0	641.0**B**	642.0**A**
5	645.0		645.0	644.5	644.5**A**	
6	649.0		650.0	645.0	646.0**B**	647.0**A**
7	644.0		645.0	634.0	639.0**B**	640.0**A**
8	640.0		642.0	634.0	638.0	642.0
11	637.0		657.0	635.0	653.0**B**	655.0**A**
12	652.0		652.0	645.5	645.5**A**	
13	648.2		660.0	648.2	653.0**B**	654.0**A**
14	660.0		665.0**H**	650.0	650.0	652.0
15	653.0		655.0	653.0	653.0**B**	655.0**A**
18	**HOLIDAY**					
19	650.0		655.0	645.0	653.0**B**	655.0**A**
20					649.5**N**	
21	640.0		640.0	630.0	630.0**B**	
22	627.0		635.0	612.5	612.5	615.0
25	585.0	590.0	590.0	574.0**L**	574.0	575.0
26	580.0	585.0	592.5	580.0	591.0**B**	592.0**A**
27	600.0		605.0	588.0	588.0	590.0
28	595.0		595.0	583.5	583.5**A**	

October 1985

Feb	Open		High	Low	Close	
1	670.0		670.0	659.0	659.0**A**	
4	655.0		658.0	651.5	651.5**A**	
5					654.5**N**	
6	657.5		660.0	655.0	656.0**B**	657.0**A**
7	653.0		653.0	649.5	649.5**A**	
8	650.0		650.0	645.0	648.0**B**	649.0**A**
11	645.0		665.0	645.0	663.0**B**	665.0**A**
12	660.0		660.0	655.5	655.5**A**	
13					664.0**N**	
14	675.0		675.0**H**	659.5	659.5**A**	
15					664.5**N**	
18	**HOLIDAY**					
19	664.0		664.5	650.0	664.5**B**	
20	664.0		664.0	655.0	659.0**B**	660.0**A**
21	650.0		650.0	640.5	640.0**B**	640.5**A**
22	638.0		640.0	624.0	624.0	627.0
25	595.0	600.0	600.0	580.0**L**	583.0**B**	585.0**A**
26	595.0		603.0	593.0	601.0**B**	602.0**A**
27	615.0		615.0	598.0	598.0	601.0
28	605.0		606.0	593.5	593.5**A**	

December 1985

Feb	Open		High	Low	Close	
1	675.0	677.0	685.0**H**	670.0	672.0	675.0
4	660.0	663.0	670.0	660.0	661.0**B**	663.0**A**
5	662.0		672.0	662.0	665.0**B**	666.0**A**
6	670.0		675.0	665.0	666.0**B**	668.0**A**
7	668.0		668.0	655.0	659.0**B**	661.0**A**
8	660.0		663.0	655.0	660.0**B**	
11	658.0		680.0	657.0	675.0**B**	
12	675.0		675.0	668.0	667.0**B**	
13	673.0		684.0	673.0	675.0	
14	685.0		685.0	670.0	674.0**B**	
15	680.0		680.0	674.0	676.0	
18	**HOLIDAY**					
19	675.0		680.0	664.0	675.0**B**	676.0**A**
20	675.0		675.0	668.0	670.0**B**	
21	662.0	660.0	665.0	651.0	651.0	
22	645.0	647.0	655.0	635.0	635.0	
25	602.0		610.0	595.0**L**	595.0	
26	600.0	605.0	620.0	600.0	610.0	612.0
27	620.0	623.0	625.0	612.0	610.0**B**	
28	615.0		615.0	605.0	610.0	605.0

February 1986

Feb	Open		High	Low	Close	
1	695.0		695.0	680.5	680.5**A**	
4	680.0		680.0	673.0	673.0**A**	
5					676.0**N**	
6	685.0		685.0	678.0	678.0**A**	
7	675.0		675.0	671.0	671.0**A**	
8	671.0		675.0	670.0	669.0**B**	671.0**A**
11	670.0		685.0	670.0	685.0**B**	
12					677.0**N**	
13	695.0		695.0	686.5	686.5**A**	
14	698.0		700.0**H**	682.0	682.0**A**	
15	690.0		690.0	687.0	687.0**A**	
18	**HOLIDAY**					
19	680.0		687.0	680.0	687.0**B**	
20	685.0		685.0	681.0	681.0**A**	
21	675.0		675.0	661.0	661.0**A**	
22	659.0	660.0	665.0	643.0	643.0	650.0
25	615.0	625.0	625.0	604.5**L**	604.5	
26	610.0		630.0	610.0	622.0**B**	624.0**A**
27	640.0		640.0	620.0	620.0**A**	
28	630.0		630.0	615.5	615.0**B**	615.5**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	April 1986					June 1986				
Feb	Open	High	Low	Close		Open	High	Low	Close	
1				691.5N					703.5N	
4	688.0	688.0	684.5	684.5A					696.5N	
5	690.0	692.0	687.5	687.5A		700.0	700.0	699.5	699.5A	
6	695.0	695.0	689.5	689.5A					701.5N	
7	689.5	689.5	682.5	682.5A		699.0	699.0	694.5	694.5A	
8	689.5	689.5	680.0	681.0B	682.0A	690.0	693.5	690.0	693.5B	
11				695.5N		695.0	706.5	695.0	706.5B	
12	697.0	697.0	688.5	688.5A					700.5N	
13				698.5N					711.0N	
14	710.0	710.0H	694.0	694.0A					706.5N	
15				699.0N					711.5N	
18	HOLIDAY					HOLIDAY				
19	690.0	699.0	689.0	699.0B		715.0	715.0H	705.0	711.0B	712.0A
20	690.0	696.0	690.0	692.0B	693.0A	707.0	707.0	704.5	704.5A	
21	685.0	688.0	672.5	672.5A		700.0	700.0	684.5	684.5A	
22	670.0	670.0	654.5	654.5	660.0	681.0	685.0	666.0	666.0	675.0
25	635.0	635.0	615.5L	615.5		650.0	650.0	625.0L	627.0	
26	625.0	635.0	622.0	634.0B	635.0A	635.0	646.5	635.0	646.5B	
27	650.0	650.0	631.5	631.5A		660.0	660.0	643.5	643.5A	
28	635.0	637.0	626.5	626.5A		650.0	650.0	640.5	640.0B	640.5A

SILVER 1000 OZ VOLUME OF SALES
REPORTED IN CONTRACTS

Feb	85Feb	85Mar	85Apr	85May	85Jun	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	TOTAL
1	407H	20	5,109		171	12	7	41	13			5,780
4	365	18	5,963H		328	12	1L	36	7			6,730H
5	40	4	2,612		157	12		15L		2	1L	2,843
6	41	7	3,582		97L	25	12	19	3	1L		3,787
7	36	9	2,477		255	15	2	20	3	1	3	2,821
8	8	9	3,050		370	12	5	56	24	13	2	3,549
11	50	7	4,216		317	13	3	16	1L		1	4,624
12	13	8	2,553		296	3L	1	29		8		2,911
13	128	8	3,703		457	28		40	5			4,369
14	40	5	4,814		456	17	3	24	141H	143H		5,643
15	5L	2L	3,478		182	3		24	4			3,698
18	HOLIDAY											
19	41	5	4,474		363	52	13	43	3	24	129H	5,147
20	49	19	2,225L		212		3	21	1	7	1	2,538L
21	32	35	4,571		669	34	21	143	13	14	1	5,533
22	50	27	3,724		791	63	14	179	16	4	9	4,877
25	46	21	4,845		1,266H	88H	52H	248	47	12	39	6,664
26		46H	3,196	1L	730	76	20	255H	18	7	8	4,357
27		31	2,739	5H	570	49	22	185	13	3	8	3,625
28		22	5,736	1	294	18	8	61	9	13	6	6,168
TOTAL	1,351	303	73,067	7	7,981	532	187	1,455	321	252	208	85,664

SILVER 1000 OZ OPEN CONTRACTS
REPORTED IN CONTRACTS

Feb	85Feb	85Mar	85Apr	85May	85Jun	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	TOTAL
1	492H	77	12,952		5,763L	1,545L	367L	2,796L	219L	84L	3L	24,298
4	278	81H	12,773		5,819	1,551	367	2,803	225	84	3	23,984
5	230	80	12,845		5,830	1,553	367	2,808	225	86	4	24,028
6	214	79	12,468		5,846	1,551	368	2,820	228	87	4	23,665
7	194	79	12,389		5,910	1,549	369	2,826	231	88	7	23,642
8	183	79	11,861L		5,864	1,551	371	2,827	251	91	9	23,087L
11	188	77	12,481		5,840	1,547	374	2,827	252	91	10	23,687
12	163	76	11,947		5,822	1,547	374	2,838	252	99	10	23,128
13	110	72	12,279		5,790	1,547	374	2,845	257	99	10	23,383
14	99	69	12,642		5,887	1,546	375	2,855	378	177	10	24,038
15	85	69	12,831		5,891	1,546	375	2,863	382	177	10	24,229
18	HOLIDAY											
19	80	70	12,905		5,889	1,579	373	2,870	385	197	109	24,457
20	67	68	12,856		5,890	1,579	373	2,882	386	196	108	24,405
21	41	67L	13,369		6,071	1,572	370	2,943	396	189	108	25,126
22	47	74	13,718		5,893	1,577	375	3,002	409	191	110	25,396
25	51	79	13,585		5,902	1,595	387	3,037	427	198	140	25,401
26	25L	73	13,536	1L	6,066	1,606H	397	3,076	439	203	145	25,567
27		73	13,920	5H	6,162H	1,603	411	3,149	451	205	147	26,126
28		79	14,226H	4	6,160	1,605	415H	3,159H	457H	217H	150H	26,472H

H = high L = low A = asked B = bid N = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

March 1985

Mar	Open		High	Low	Close	
1	560.0	555.0	572.5	555.0	572.5**B**	
4	560.0		576.0	560.0	576.0**B**	
5	570.0		571.0	561.0	565.0	
6	563.0		575.0	563.0	569.0**B**	571.0**A**
7	570.0		570.0	570.0	569.0**B**	571.0**A**
8	575.0		575.0	555.0	555.0	557.0
11	570.0		570.0	549.0**L**	545.0**B**	549.0**A**
12	550.0		560.5	550.0	560.5**B**	
13	563.0		580.0	560.0	570.0**B**	572.0**A**
14	570.0		570.0	567.0	568.5**B**	569.5**A**
15	570.0		570.0	565.0	570.0	
18					600.0**N**	
19	615.0		680.0**H**	615.0	680.0	
20	670.0		670.0	626.0	626.0**A**	
21	637.0		640.0	630.0	632.0**B**	634.0**A**
22	635.0		635.0	630.0	633.0**B**	634.0**A**
25	630.0		633.0	630.0	629.0**B**	631.0**A**
26	625.0		648.0	625.0	645.0**B**	
27						
28						
29						

April 1985

Mar	Open		High	Low	Close	
1	563.0	564.0	577.0	562.0	575.0	576.5
4	570.0	571.0	581.0	566.0	579.0	580.0
5	570.0	569.0	573.5	564.0	570.0	
6	567.0	568.0	585.0	565.0	574.0	
7	572.0		574.0	567.5	573.0	574.0
8	574.0	575.0	580.0	558.0	558.0	560.0
11	568.0	569.0	571.0	548.0**L**	551.0	552.0
12	550.0	551.0	564.0	550.0	562.0	563.0
13	560.0	559.0	581.0	555.0	571.0	573.0
14	567.0	568.0	575.0	566.0	569.0	570.0
15	568.0		577.0	568.0	570.0	571.0
18	577.0		601.0	577.0	600.0	601.0
19	612.0	614.0	650.0	612.0	650.0**B**	
20	678.0	675.0	678.0**H**	623.0	627.0	628.0
21	622.0	623.0	647.0	622.0	633.0	
22	630.0	633.0	641.0	626.0	632.0	634.0
25	626.0	628.0	635.0	626.0	630.0	629.0
26	630.0	632.0	650.0	630.0	645.0	647.0
27	667.0	670.0	674.0	655.0	659.0	661.0
28	656.0	657.0	664.0	649.0	656.0	657.5
29	665.0	667.0	671.0	660.0	668.0	

May 1985

Mar	Open		High	Low	Close	
1	570.0		581.0	570.0	581.0**B**	
4	580.0		584.0	580.0	584.0**B**	
5					575.0**N**	
6	580.0		580.0	578.0	578.0**A**	
7	578.0		578.0	570.0	577.0**B**	579.0**A**
8	580.0		580.0	560.0	560.0	565.0
11	570.0		570.0	556.5**L**	556.5**A**	
12	565.0		567.5	565.0	567.5**B**	
13	570.0		583.0	570.0	576.0**B**	578.0**A**
14	570.0		575.0	570.0	573.5**B**	574.5**A**
15	580.0		580.0	575.0	575.0	
18	590.0		604.5	590.0	604.5**B**	
19	630.0		654.5	629.0	654.5**B**	
20	695.0		695.0**H**	630.0	630.0	631.5
21	635.0		646.0	635.0	637.0**B**	638.0**A**
22	640.0		643.0	635.0	638.0**B**	639.0**A**
25	635.0		640.0	635.0	634.0**B**	636.0**A**
26	650.0		655.0	650.0	651.0**B**	
27	670.0		680.0	665.0	665.0**B**	667.0**A**
28	665.0		670.0	660.0	660.0	663.0
29	671.0		674.0	665.0	674.0	

June 1985

Mar	Open		High	Low	Close	
1	572.0	573.0	587.0	571.0	585.0	586.0
4	579.0		590.0	576.0	589.0	589.5
5	578.0	579.0	584.0	573.0	578.0	579.0
6	576.0	577.0	594.0	575.0	582.0	583.0
7	583.0		584.0	576.0	582.0	584.0
8	583.0		589.0	566.0	567.0	569.0
11	577.0	578.0	580.0	557.0**L**	561.0	562.0
12	560.0	561.0	572.0	560.0	571.0	572.0
13	568.0	570.0	590.0	565.0	582.0	
14	577.0	578.0	584.0	576.0	579.0	580.0
15	578.0	579.0	588.0	577.0	579.0	580.0
18	568.0		610.0	588.0	609.0	610.0
19	623.0		659.5	621.0	659.5**B**	
20	685.0	690.0	690.0**H**	633.0	636.0	637.0
21	631.0	632.0	657.0	631.0	642.0	644.0
22	640.0	642.0	651.0	636.0	643.0	644.0
25	636.0	638.0	645.0	636.0	640.0	641.0
26	643.0		660.0	643.0	656.0	658.0
27	679.0	675.0	686.0	666.0	671.0	672.0
28	668.0	665.0	675.0	661.0	668.0	
29	678.0	680.0	684.0	672.0	679.0	

August 1985

Mar	Open		High	Low	Close	
1	582.0		595.0	582.0	595.0**A**	
4	591.0		600.0	590.0	597.0	598.5
5	590.0		591.0	585.0	588.0**B**	589.0**A**
6	596.0		600.0	592.0	592.0	595.0
7	595.0		595.0	585.0	590.0	592.0
8	595.0		598.0	580.0	585.0	580.0
11	590.0		590.0	570.0**L**	570.0	571.0
12	571.7		583.0	570.2	581.5	582.0
13	578.0	580.0	598.0	578.0	591.0**B**	592.0**A**
14	590.0		595.0	588.0	588.0**B**	589.0**A**
15	590.0		595.0	588.0	589.5	
18	600.0		620.0	600.0	619.0	620.0
19	630.0	635.0	669.5	630.0	669.5**B**	
20	700.0	705.0	705.0**H**	645.0	650.0	646.5
21	640.0	645.0	666.0	640.0	650.0	652.5
22	650.0	651.0	663.0	646.0	650.0	654.0**A**
25	652.0		655.0	648.0	650.0**B**	651.0**A**
26	650.0	655.0	670.0	650.0	666.0**B**	667.0**A**
27	689.0	690.0	696.0	678.0	684.0	682.0
28	675.0		687.0	670.0	681.0	679.0
29	690.0	692.0	695.0	683.0	689.0	690.0

October 1985

Mar	Open		High	Low	Close	
1	595.0		605.0	595.0	604.0**B**	606.0**A**
4	605.0		608.5	605.0	608.5**B**	
5	604.0		605.0	599.0	599.0**B**	
6	595.0	600.0	605.0	595.0	602.0	603.0
7	600.0		605.0	600.0	601.0**B**	602.0**A**
8					588.5**N**	
11	599.8		600.0	580.0**L**	580.0	585.0
12	580.0		591.5	580.0	591.5**B**	
13	592.0		608.0	592.0	601.0**B**	602.0**A**
14	598.0		605.0	598.0	598.0**B**	599.0**A**
15	600.0		600.0	600.0	600.0	
18	610.0		629.5	610.0	629.5**B**	629.9**A**
19	645.0		679.5	645.0	679.5**B**	
20	710.0	712.0	712.0**H**	657.0	657.0**A**	
21	665.0		675.0	660.0	662.0**B**	664.0**A**
22	670.0		675.0	660.0	663.0**B**	665.0**A**
25	662.0		665.0	661.0	661.0**A**	
26	673.0		682.0	673.0	676.0**B**	678.0**A**
27	695.0		708.0	690.0	693.0**B**	695.0**A**
28	685.0		700.0	685.0	690.0**B**	691.0**A**
29	705.0		705.0	695.0	701.0	703.0

December 1985

Mar	Open		High	Low	Close	
1	608.0	606.0	620.0	603.0	615.0	620.0
4	605.0		620.0	605.0	618.0**B**	620.0**A**
5	610.0		617.0	606.0	608.0	609.0
6	608.0	610.0	624.0	606.0	613.0	618.0
7	615.0		617.0	610.0	611.0**B**	613.0**A**
8	622.0		624.0	602.0	605.0	602.0
11	615.0		615.0	590.0**L**	590.0**B**	592.0**A**
12	595.0		605.0	593.0	605.0	
13	605.0		623.0	600.0	611.0**B**	613.0**A**
14	608.0	610.0	617.5	607.0	610.0	610.5
15	612.5	610.0	618.0	610.0	613.5	610.0
18	620.0	622.0	643.0	620.0	641.0	643.0
19	655.0	660.0	691.0	655.0	691.0**B**	
20	720.0		720.0	670.0	671.0	675.0
21	670.0		690.0	670.0	675.0	680.0
22	680.0		685.0	671.0	675.0	678.0
25	666.0	670.0	680.0	666.0	672.0	675.0
26	680.0		695.0	680.0	691.0	695.0
27	720.0	725.0	725.0**H**	702.0	710.0	705.0
28	705.0		711.0	695.0	705.0	708.0
29	715.0	720.0	720.0	710.0	716.0	720.0

February 1986

Mar	Open		High	Low	Close	
1	617.0		626.5	617.0	626.5**B**	
4	625.0		635.0	625.0	629.0**B**	631.0**A**
5	623.0		623.0	620.0	621.0**B**	
6	630.0		630.0	624.0	624.0**A**	
7	627.0		627.0	623.0	623.0**A**	
8	627.0		627.0	611.0	615.0	611.0
11	618.0		618.5	602.5**L**	602.5	605.0
12	608.0		615.0	608.0	612.0**B**	614.0**A**
13	621.5		630.0	621.5	622.0**B**	624.0**A**
14	623.0		625.0	620.5	619.5**B**	620.5**A**
15					615.0**B**	621.0**A**
18	635.0		652.5	635.0	652.5**B**	
19	665.0		702.5	665.0	702.5**B**	
20	735.0		735.0**H**	679.5	679.5**A**	
21	690.0		700.0	685.0	685.0**B**	686.0**A**
22	690.0		695.0	685.0	686.0**B**	687.0**A**
25	685.0		695.0	683.5	683.5**A**	
26	691.0		710.0	691.0	700.0**B**	
27	735.0		735.0	718.5	718.5**A**	
28	718.0	720.0	725.0	710.0	715.0**B**	
29	725.0		730.0	725.0	726.0	

April 1986

Mar	Open		High	Low	Close	
1	635.0		640.0	635.0	637.0**B**	639.0**A**
4	635.0		641.5	635.0	641.5**B**	
5	633.0		633.0	631.5	631.5**A**	
6	641.2		641.2	635.5	635.5**A**	
7	640.0		645.0	634.5	634.5**A**	
8	645.0		645.0	621.5	621.5	
11	634.0	630.0	635.0	615.5	615.0**B**	615.5**A**
12	615.0		630.0	615.0**L**	630.0	
13	640.0		645.0	634.5	634.5**A**	
14	634.0		635.5	632.0	631.5**B**	632.0**A**
15	630.0		640.0	630.0	632.5	
18	645.0		664.5	645.0	664.5**B**	
19	680.0		714.5	680.0	714.5**B**	
20	745.0		745.0	695.0	697.0**B**	
21	688.0		715.0	688.0	697.0**B**	698.0**A**
22	704.0		708.0	690.0	698.0**B**	699.0**A**
25	695.0		705.0	695.0	698.0**B**	
26	715.0		720.0	711.5	711.5	
27	750.0		750.0**H**	730.0	735.0	731.0
28	730.0		735.0	725.0	727.0**B**	729.0**A**
29	745.0		745.0	735.0	739.0	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	June 1986						August 1986				
Mar	Open		High	Low	Close		Open	High	Low	Close	
1	645.0		650.0	640.0	650.0B						
4	645.0		653.5	645.0	653.5B						
5	650.0		650.0	643.5	643.5A						
6	655.0		655.0	650.0	650.0	655.0					
7	650.0		650.0	645.0	646.0B	647.0A					
8	650.0		650.0	640.0	636.0B						
11	647.0		647.0	627.0L	627.0A						
12	635.0		637.0	635.0	636.5B						
13	640.0		650.0	640.0	646.0B	647.0A					
14	647.0		647.0	644.0	642.5B	644.0A					
15	650.0		650.0	644.5	647.0	644.5					
18	660.0		680.0	660.0	677.0	680.0					
19	710.0		727.0	705.0	727.0B						
20	755.0		755.0	700.0	708.0B						
21	718.0	715.0	725.0	710.0	710.0A						
22	718.0		725.0	710.0	710.0B	712.0A					
25	711.0		715.0	711.0	712.0B						
26	720.0		735.0	715.0	725.0B						
27	760.0	765.0	765.0H	745.0	744.0B	746.0A					
28	741.0		753.0	735.0	741.0B	742.0A	760.0	760.0H	755.0L	754.0B	756.0A
29	755.0	760.0	765.0	750.0	752.5					766.5N	

SILVER 1000 OZ VOLUME OF SALES
REPORTED IN CONTRACTS

Mar	85Mar	85Apr	85May	85Jun	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	86Aug	TOTAL
1	23	3,038	2	776	23	4	64	12	5	6		3,953
4	5	2,850	1L	345	20	1L	60	7	8	1L		3,298
5	17	2,225		289L	5L	13	50L	4	1L	3		2,607
6	6	3,784	1	823	8	12	85	240	240H	1		5,200
7	4	1,943	4	697	210	5	188	303H	155	7		3,516
8	5	1,491	8	584	22		52	3	3	1		2,169L
11	8	2,870	3	978	43	8	197	7	13	8		4,135
12	21	3,582	1	1,615	57	14	75	7	26	12		5,410
13	7	6,234	46	882	23	3	92	1L	6	2		7,296
14	8	2,367	2	363	164	7	161	45	35	3		3,155
15	3	3,357	2	579	471	3	74		6	2		4,497
18		5,511	17	2,270	837	20	162	86	10	18		8,931
19	79H	6,455H	20	3,695	153	20	322	35	22	16		10,817
20	18	6,068	89H	5,573	264	32	532	33	28	31H		12,668
21	3	3,237	58	2,799	131	31	271	10	24	18		6,582
22	4	1,474	24	4,169	1,150H	11	155	9	18	7		7,021
25	2L	1,471L	4	3,736	774	115	144	8	8	8		6,270
26	14	1,717	10	4,614	297	40	218	13	14	19		6,956
27		3,093	54	9,254H	635	357	421	40	23	25		13,902H
28		2,282	31	7,243	556	240	474	96	30	24	3H	10,979
29		1,646	32	4,349	1,092	1,773H	1,119H	34	20	31		10,096
TOTAL	227	66,695	409	55,633	6,935	2,709	4,916	993	695	243	3	139,458

SILVER 1000 OZ OPEN CONTRACTS
REPORTED IN CONTRACTS

Mar	85Mar	85Apr	85May	85Jun	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	86Aug	TOTAL
1	56H	13,620	5L	5,656	1,610	419L	3,169	466L	221L	153L		25,375
4	47	13,759H	6	5,684	1,611	420	3,166L	470	226	153		25,542
5	47	13,403	6	5,649	1,609	422	3,180	473	227	155		25,171
6	45	12,485	7	5,364L	1,613	419	3,194	713	443	155		24,438
7	45	12,273	8	5,548	1,605	423	3,211	716	430	159		24,418
8	40	12,222	11	5,699	1,606	423	3,236	719	431	159		24,546
11	42	12,109	11	5,597	1,599	423	3,273	729	430	159		24,372
12	41	10,891	11	5,699	1,602	424	3,296	730	428	161		23,283
13	29	10,900	52	5,709	1,607	423	3,292	730	430	162		23,334
14	30	10,595	53	5,706	1,579L	428	3,275	730	429	163		22,988L
15	30	10,390	54	5,966	2,038	431	3,302	730	432	163		23,536
18	28	10,468	60	5,726	2,764	444	3,323	738	436	166		24,153
19	35	10,225	65	6,963	2,761	447	3,347	726	441	170		25,180
20	27	8,509	113H	7,623	2,773	445	3,371	726	446	173		24,206
21	16	7,890	55	7,539	2,789	458	3,467	723	445	182		23,564
22	12	7,837	36	7,704	3,695	461	3,513	731	452	181		24,622
25	9	7,157	36	8,085	4,153	525	3,572	731	453	181		24,902
26	11	6,784	43	9,449	4,311	525	3,628	737	452	195		26,135
27	3L	6,611	46	9,259	4,178	756	3,816	755	454	209		26,087
28		6,589	51	9,701	4,538H	862	4,024	780	455	225	3H	27,228H
29		1,498L	48	10,045H	4,451	1,815H	4,278H	798H	462H	242H	3	23,640

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

April 1985

Apr	Open		High	Low	Close	
1	651.0	653.0	657.0	641.0	643.0	
2	643.0		658.0	640.0	655.0	657.0
3	652.0		654.0	640.0	643.0	
4	640.0		655.0	636.0	654.0	655.0
5	HOLIDAY					
8	648.0		672.0	642.0	670.0	672.0
9	665.0		675.0	659.0	660.0B	
10	665.0		673.0	659.0	660.0B	662.0A
11	680.0		680.0H	667.0	667.0	
12	667.0		672.0	663.0	665.0	667.0
15	680.0		680.0	655.0	658.0	
16	660.0		660.0	645.0	649.0	653.0
17	655.0		655.0	645.0	645.0B	647.0A
18	660.0		660.0	638.0	643.0B	645.0A
19	645.0		650.0	644.0	645.0	
22	647.0		647.0	639.0	640.0	
23	638.0		638.5	615.0	618.0	
24	620.0		625.0	613.0L	620.0	619.0
25	615.0		630.0	615.0	628.0	630.0
26						
29						
30						

May 1985

Apr	Open		High	Low	Close	
1	660.0		660.0	647.0	648.5	
2	650.0		660.5	645.0	660.5	
3	655.0		660.0	645.0	647.0	
4	640.0		660.0	640.0	658.0	
5	HOLIDAY					
8	650.0		675.0	650.0	675.0	
9	670.0		680.0	660.0	660.0	663.0
10	675.0		675.0	663.0	662.0B	663.0A
11	685.0		685.0H	669.0	669.0	672.0
12	675.0		675.0	665.0	667.0	
15	675.0		675.0	659.0	659.0	
16	655.0		655.0	645.0	651.0	
17	650.0		650.0	646.5	646.5A	
18	647.0		647.0	644.0	643.0B	645.0A
19	644.0		648.0	644.0	646.0	
22	645.0		646.0	635.0	640.0	
23	630.0		630.0	619.0	619.0	
24	615.0		620.0	615.0	619.0B	620.0A
25	620.0		630.0	620.0	628.0B	629.0A
26	625.0		631.0	622.0	630.0	631.0
29	627.5		635.0	625.0	634.0	635.0
30	630.0		630.0	614.0L	614.0A	

June 1985

Apr	Open		High	Low	Close	
1	665.0	667.0	667.0	651.0	653.0	654.0
2	649.0	650.0	667.0	649.0	665.0	666.0
3	662.0		664.0	647.0	652.0	653.0
4	651.0	652.0	669.0	644.0	663.0	664.0
5	HOLIDAY					
8	656.0	657.0	681.0	652.0	678.0	680.0
9	673.0	674.0	684.0	665.0	668.0	669.0
10	673.0	675.0	682.0	665.0	667.0	668.0
11	685.0	587.0	687.0H	672.0	674.0	673.0
12	671.0		679.0	669.0	670.0	671.0
15	681.0	682.0	684.0	661.0	664.0	
16	666.0	668.0	668.0	649.0	655.0	656.0
17	654.0	655.0	661.0	650.0	651.0	652.0
18	659.0	661.0	665.0	640.0	648.0	649.0
19	646.0	648.0	653.0	646.0	650.0	651.0
22	649.0	650.0	654.0	641.0	643.0	644.0
23	642.0	643.0	643.0	621.0	623.0	624.0
24	622.0	623.0	628.0	617.0	624.0	625.0
25	623.0	624.0	635.0	623.0	633.0	632.0
26	634.0	635.0	636.5	626.0	635.0	636.0
29	633.0	634.0	643.0	630.0	639.0	638.0
30	633.0	636.0	636.0	616.0L	619.0	618.0

July 1985

Apr	Open		High	Low	Close	
1						
2						
3						
4						
5	HOLIDAY					
8						
9						
10						
11						
12						
15						
16						
17						
18						
19						
22						
23						
24						
25						
26						
29	635.5		645.0H	635.5	643.0B	644.0A
30	640.0		640.0	622.5L	622.5A	

August 1985

Apr	Open		High	Low	Close	
1	680.0		680.0	663.0	664.0	665.0
2	658.0	660.0	678.0	658.0	677.0	678.0
3	674.0	675.0	675.0	656.0	662.0	663.0
4	661.0		679.0	655.0	673.0	674.0
5	HOLIDAY					
8	668.0		692.0	662.0	690.0	692.0
9	683.0	685.0	695.0	676.0	678.0	
10	687.0		692.0	676.0	678.0	679.0
11	695.0	697.0	697.0H	682.0	683.0	684.0
12	683.0		688.0	679.0	681.0	682.0
15	691.0		693.0	670.0	672.0	674.0
16	678.0		679.0	660.0	665.0	
17	664.0	663.0	670.0	659.0	661.0	662.0
18	670.0		675.0	650.0	657.0B	659.0A
19	656.0	657.0	662.0	656.0	658.0	660.0
22	658.0	660.0	664.0	651.0	651.0B	653.5A
23	652.0		652.0	631.0	631.0	633.0
24	633.0		638.0	627.0	632.0	634.0
25	633.5		644.0	633.0	640.0	643.0A
26	642.0	643.0	647.0	635.0	645.0	
29	642.0		653.0	639.0	649.0	648.0
30	646.0		646.0	626.0L	626.0	628.0A

October 1985

Apr	Open		High	Low	Close	
1	690.0		690.0	675.0	675.0	676.0
2	670.0		688.5	670.0	688.5	
3	685.0		685.0	670.0	673.0	674.0
4	671.0		686.0	665.0	685.0	686.0
5	HOLIDAY					
8	680.0		701.0	680.0	700.0	701.0
9	695.0		705.0	689.0	688.0B	690.0A
10	696.0		700.0	688.5	688.5A	
11	710.0		710.0H	695.0	695.0	696.0
12	693.0		700.0	690.0	691.5	
15	695.0		700.0	684.0	684.5	
16	690.0		690.0	673.0	675.5	
17	680.0		680.0	671.0	671.0B	673.0A
18	680.0		685.0	665.0	668.0B	671.0A
19	665.0		675.0	665.0	670.5	
22	670.0		670.0	663.5	663.5	
23	661.0		661.0	640.0	640.0	642.5
24	640.0		650.0	635.0L	643.0B	644.0A
25	645.0		652.5	640.0	652.5B	
26	649.0		657.0	649.0	655.0	657.0
29	650.0		660.0	650.0	658.0B	659.0A
30	653.0		653.0	635.0	637.0B	639.0A

December 1985

Apr	Open		High	Low	Close	
1	700.0	705.0	705.0	685.0	688.0	690.0
2	683.0	685.0	705.0	683.0	700.5	
3	700.0	695.0	700.0	682.0	685.0	687.0
4	689.0		702.0	678.0	697.0	700.0
5	HOLIDAY					
8	695.0		715.0	686.0	711.0	712.0
9	710.0		720.0H	698.0	701.0	
10	710.0		718.0	700.0	700.0	
11	718.0	720.0	720.0	704.0	707.0	710.0
12	704.0	705.0	714.0	703.0	703.5	708.0
15	715.0		718.0	694.0	695.5	
16	700.0		705.0	681.0	686.0	690.0
17	687.0		695.0	681.0	683.0	684.0
18	695.0	700.0	700.0	673.0	676.0	680.0
19	680.0		685.0	679.0	680.0	682.0
22	680.0		685.0	672.0	672.0	674.0
23	671.0		673.0	651.0	653.0	655.0
24	651.0	652.0	659.0	645.0L	653.0	654.0
25	654.0	655.2	665.0	654.0	660.0	663.0A
26	663.0	665.0	667.0	657.0	665.0	667.0
29	665.0		673.0	660.0	670.0	668.0
30	670.0		670.0	647.0	647.0	648.5

February 1986

Apr	Open		High	Low	Close	
1	715.0		715.0	695.0	695.0	701.0
2	700.0		720.0	700.0	713.0	720.0
3	715.0		715.0	696.0	696.0	698.0
4	700.0		710.0	690.0	708.0	
5	HOLIDAY					
8	709.0		724.0	700.0	722.0	724.0
9	715.0		730.0	715.0	713.0B	
10	720.0		725.0	715.0	715.0	
11	735.0		735.0H	720.0	717.0B	720.0A
12	720.0		725.0	715.0	715.0	
15	730.0		730.0	707.0	707.0	
16	707.0		707.0	695.0	695.0	698.0
17	700.0		705.0	694.5	694.5A	
18	690.0		695.0	689.0	690.0B	695.0A
19	700.0		700.0	692.0	692.0	693.0
22	693.0		695.0	685.0	685.0	
23	675.0		675.0	661.0	664.0	
24	660.0		665.0	660.0	664.0B	666.0A
25	675.0		675.0	674.0	674.0A	
26	670.0		676.5	670.0	676.5B	
29	685.0		685.0	680.0	680.0A	
30	670.0		675.0	655.0L	655.0	659.0A

April 1986

Apr	Open		High	Low	Close	
1	730.0		730.0	715.0	715.0	
2	715.0		726.0	713.0	725.0	726.0
3	726.0		726.0	710.0	713.0	
4	712.0		725.0	710.0	720.5	
5	HOLIDAY					
8	720.0		736.0	720.0	734.0	736.0
9	735.0		735.0	725.0	725.0B	
10	735.0		735.0	726.0	726.0A	
11	740.0		740.0H	729.0	728.0B	730.0A
12	730.0		730.0	725.0	726.0	
15	735.0		737.0	719.0	719.0	
16	715.0		715.0	705.0	705.0	
17	710.0		710.0	705.0	705.0	707.0
18	705.0		710.0	700.0	700.0B	705.0A
19	710.0		710.0	704.0	706.0	704.0
22	705.0		705.0	696.5	696.5	
23	700.0		700.0	670.0L	675.5	
24	675.0		676.5	675.0	676.0B	677.0A
25	676.5	675.0	685.5	675.0	685.5B	
26	685.0		688.0	675.0	688.0B	
29					691.5N	
30	675.0		675.0	670.0	670.0	671.0A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	June 1986					August 1966				
Apr	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
1	745.0	745.0	725.0	727.0		765.0	765.0**H**	741.0	741.0	
2	730.0	745.0	725.0	740.0	745.0	740.0	754.0	740.0	754.0	
3	740.0	740.0	722.0	722.0	723.0				736.0**N**	
4	730.0	735.0	725.0	733.5		740.0	750.0	733.0	747.0	
5	**HOLIDAY**					**HOLIDAY**				
8	725.0	750.0	725.0	747.0	748.0				760.0**B**	761.0**A**
9	742.5	753.0	735.0	735.0	736.0	760.0	760.0	748.0	748.0	749.0
10	745.0	750.0	737.0	737.0**A**		760.0	760.0	749.0	748.0**B**	749.0**A**
11	755.0	760.0**H**	742.0	741.0**B**	742.0**A**				754.0**B**	755.0**A**
12	740.0	750.0	738.5	738.5					751.5**N**	
15	755.0	755.0	732.5	732.0**B**	732.5**A**	765.0	765.0	745.0	744.0**B**	745.0**A**
16	732.0	732.0	720.0	722.0		735.0	735.5	735.0	735.5	
17	725.0	725.0	719.0	719.0**A**					732.0**N**	
18	712.0	720.0	712.0	712.0**B**	715.0**A**	746.0	746.0	730.0	725.0**B**	730.0**A**
19	720.0	721.5	715.0	717.0	718.0	730.0	731.0	730.0	730.0	731.0
22	715.0	720.0	708.5	708.5		730.0	735.0	721.0	721.0	
23	700.0	700.0	685.0	687.5		710.0	710.0	700.0**L**	700.0	
24	690.0	690.0	680.0**L**	688.0**B**	689.0**A**	700.0	705.0	700.0	700.0**B**	702.0**A**
25	689.0	697.5	689.0	697.5**B**		702.0	712.0	702.0	709.0**B**	711.0**A**
26	697.0	700.0	690.0	700.0**B**					712.5**N**	
29	700.0	708.0	700.0	703.0**B**	704.0**A**				716.0**N**	
30	700.0	700.0	683.0	683.0**A**					695.5**N**	

SILVER 1000 OZ VOLUME OF SALES
REPORTED IN CONTRACTS

Apr	85Apr	85May	85Jun	85Jul	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	86Aug	TOTAL
1	229**H**	15	4,906		116**L**	36	273	24	15	37	3	5,654
2	132	12	4,661		603	9	325	21	7	19	2	5,791
3	64	15	3,433		403	14	178	5	10	16		4,138
4	154	6	4,199		135	14	198	9	2**L**	4	3	4,724
5	**HOLIDAY**											
8	194	18	6,129		130	16	109**L**	6	3	7		6,612
9	55	26	7,229		173	27	206	8	2	38	1**L**	7,765
10	145	2	6,775		150	15	143	7	3	7	3	7,250
11	27	12	3,046		381	16	314	10	3	10		3,819
12	43	2	3,256		122	13	121	4	6	56		3,623
15	44	7	5,679		198	8	228	7	7	8	2	6,188
16	95	14	5,293		718**H**	16	832**H**	22	9	874**H**	1	7,874
17	58	1**L**	2,875		331	12	145	34**H**	7	69		3,532
18	31	2	6,082		265	17	376	12	132**H**	128	1	7,046
19	26**L**	6	2,101		207	8	190	2	8	13	2	2,563
22	32	15	1,848**L**		196	13	156	7	4	16	3	2,290**L**
23	111	6	8,197**H**		445	56	599	12	15	44	3	9,488**H**
24	70	62**H**	2,339		501	26	498	12	13	17	5**H**	3,543
25	53	4	3,108		196	10	114	3	6	2**L**	2	3,498
26		14	1,985		316	5**L**	332	2	8	11		2,673
29		23	2,868	2**L**	340	9	187	1**L**		14		3,444
30		11	3,173	9**H**	616	123**H**	629	19	4	8		4,594
TOTAL	1,563	273	89,182	11	6,544	463	6,153	227	264	1,398	31	106,109

SILVER 1000 OZ OPEN CONTRACTS
REPORTED IN CONTRACTS

Apr	85Apr	85May	85Jun	85Jul	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	86Aug	TOTAL
1	814**H**	45	10,149		4,450**L**	1,824	4,347**L**	797	464**L**	266**L**	6**L**	23,162**L**
2	717	50	10,642		4,938	1,815	4,373	804	468	274	8	24,089
3	607	54	10,513		5,270	1,811**L**	4,407	807	474	289	8	24,240
4	590	52	10,619		5,275	1,812	4,411	801	475	293	11	24,339
5	**HOLIDAY**											
8	445	54	11,260		5,288	1,819	4,437	805	475	295	11	24,889
9	436	61	11,411**H**		5,307	1,822	4,494	809	477	329	12	25,158
10	293	62	10,971		5,345	1,832	4,561	811	475	330	15	24,695
11	268	68	11,157		5,521	1,838	4,602	817	476	335	15	25,097
12	257	69	11,038		5,534	1,833	4,639	821	480	337	15	25,023
15	250	71**H**	10,797		5,563	1,836	4,703	825	486	340	17	24,888
16	250	65	10,206		5,650	1,837	4,802	827	490	990	18	25,135
17	191	64	10,016		5,650	1,839	4,846	835	489	1,029	18	24,977
18	123	62	9,424		5,651	1,837	4,970	845	600	1,129	19	24,660
19	132	61	9,527		5,649	1,843	4,998	847	604	1,130	21	24,812
22	118	58	9,869		5,675	1,849	5,035	850**H**	608	1,131	23	25,216**H**
23	110	58	9,200		5,679	1,864**H**	5,144	848	611	1,137	26	24,677
24	55	55	9,480		5,704	1,853	5,170	602**L**	841**H**	1,139	30	24,929
25	26	55	9,272		5,717	1,854	5,188	844	606	1,139	32**H**	24,733
26	2**L**	56	8,713**L**		5,709	1,854	5,218	846	603	1,136	32	24,169
29		51	9,044	2**L**	5,739**H**	1,856	5,238	847	603	1,140**H**	32	24,552
30		25**L**	8,908	5**H**	5,499	1,817	5,338**H**	849	601	1,139	32	24,213

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

May 1985

May	Open		High	Low	Close	
1	610.0		616.0	605.0	616.0	
2	617.0		626.0	615.0	626.0B	
3	620.0		620.0	615.0	616.0B	618.0A
6	615.0		615.0	612.0	610.0B	612.0A
7	620.0		632.0	620.0	632.0B	
8	625.0		630.0	625.0	629.0B	631.0A
9	640.0		643.0	632.5	632.5A	
10	630.0		635.0	630.0	634.0B	636.0A
13	635.0		661.0	635.0	661.0B	
14	655.0		670.0H	655.0	656.0B	658.0A
15	655.0		660.0	655.0	656.0B	658.0A
16	645.0		655.0	645.0	649.0B	650.0A
17	650.0		655.0	650.0	650.0B	652.0A
20	625.0		630.0	610.0	610.0	
21	618.0		622.0	615.0	622.0	
22	617.0		620.0	616.0	616.0	
23	612.0		615.0	610.0	614.0	
24	613.0		617.0	613.0	617.0	
27	HOLIDAY					
28	605.0		605.0	595.0L	595.0B	597.0A
29						
30						
31						

June 1985

May	Open		High	Low	Close	
1	616.0	618.0	625.0	612.0	620.0	621.0
2	615.0	616.0	630.0	615.0	629.0	630.0
3	623.0		629.0	616.0	620.0	621.0
6	616.0	612.0	625.0	610.0	615.0	614.0
7	623.0	625.0	637.0	620.0	636.0	
8	632.0	633.0	637.0	628.0	632.0	633.0
9	641.0	642.0	645.0	632.0	635.0	636.0
10	636.0	637.0	641.0	632.0	637.0	638.0
13	639.0		665.0	637.0	664.0	665.0
14	657.0	656.0	676.0H	655.0	660.0	659.0
15	656.0	657.0	664.0	653.0	657.0	658.0
16	650.0	652.0	658.0	647.0	649.0	650.0
17	653.0		657.0	647.5	652.0	
20	661.0	658.0	663.0	608.0	610.0	611.0
21	615.0	617.0	624.0	612.0	622.0	
22	623.0	625.0	625.0	615.0	616.0	617.0
23	618.0	619.0	619.0	610.0	613.0	614.0
24	613.0	612.0	617.0	609.0	615.0	617.0
27	HOLIDAY					
28	613.0		615.0	594.0L	595.0	596.0
29	603.0	600.0	624.0	597.0	614.0	615.0A
30	612.0	613.0	616.0	607.0	611.0	610.0
31	608.0		625.0	608.0	612.0	613.0

July 1985

May	Open		High	Low	Close	
1					624.5N	
2	620.0		633.5	620.0	633.5B	
3	628.0		628.0	620.0	624.0B	625.0A
6	620.0		625.0	619.0	618.0B	619.0A
7	635.0		640.0	632.0	640.0B	
8	637.0		640.0	635.0	636.0B	637.0A
9	644.0		645.0	639.5	639.5A	
10	642.0		642.0	642.0	641.0B	642.0A
13	660.0		668.5	655.0	668.5B	
14	660.0		678.0H	660.0	663.0B	664.0A
15	660.0		665.0	660.0	660.0B	662.0A
16	655.0		655.0	653.5	653.5A	
17	662.0		662.0	655.0	655.0B	657.0A
20	665.0		666.0	614.0	614.0	620.0
21	625.0		626.0	618.0	626.0	
22	625.0		625.0	620.0	620.0	
23	619.8		619.8	615.0	618.0	
24	625.0		625.0	616.0	621.0	
27	HOLIDAY					
28	612.0		612.0	598.0L	600.0	
29	603.0		625.0	603.0	618.0B	620.0A
30	612.0		615.0	612.0	614.0B	616.0A
31	618.0		628.0	617.0	617.0A	

August 1985

May	Open		High	Low	Close	
1	625.0	626.0	635.0	621.0	629.0	
2	623.0	625.0	639.0	623.0	638.0	639.0
3	633.0		639.0	625.0	629.0	630.0
6	621.0		635.0	621.0	622.0	623.0
7	633.0		647.0	629.0	644.5	645.0
8	643.0		645.0	636.0	641.0	
9	650.0	651.0	655.0	641.0	644.0	
10	645.0		649.0	641.0	645.0	646.0
13	648.0		675.0	645.0	672.0	674.0
14	665.0		683.0H	663.0	668.0	667.0
15	665.0	666.0	673.0	661.0	665.0	666.0
16	659.0	661.0	665.0	655.0	658.0	657.0
17	661.0	662.0	665.0	656.0	660.0	661.0
20	668.0	670.0	671.0	615.0	615.0	618.0
21	624.0	625.0	632.0	618.0	630.0	628.0
22	631.0	632.0	632.0	622.5	624.0	
23	625.0	626.0	627.0	619.0	622.0	
24	622.0	623.0	626.0	617.0	624.0	625.0
27	HOLIDAY					
28	618.0	620.0	622.0	602.0L	604.0	605.0
29	609.0	610.0	631.0	606.0	624.0	625.0
30	622.0		625.0	616.0	619.0	620.0
31	617.0	620.0	633.0	617.0	621.0	622.0

October 1985

May	Open		High	Low	Close	
1	635.0		640.2	632.0	639.0	
2	645.0		646.0	637.0	646.0	
3	645.0		645.0	638.0	639.0B	641.0A
6	632.0		642.0	632.0	632.0	
7	644.0		655.0	640.0	653.0B	655.0A
8	653.5		653.5	650.0	650.0	650.5
9	662.0		665.0	653.5	653.5A	
10	655.0		660.0	650.0	655.0B	657.0A
13	659.0		683.0	659.0	683.0B	
14	675.5		695.0H	675.5	677.0B	679.0A
15	680.0		683.0	672.0	674.0B	676.0A
16	673.0		675.0	667.5	667.5A	
17	673.0		675.0	668.0	669.0B	670.0A
20	678.0		680.0	627.0	627.0	630.0
21	630.0		645.0	630.0	639.0	
22	640.0	641.0	641.0	633.0	635.0	
23	637.0		637.0	628.0	631.0	
24	635.0		635.0	625.0	633.0	635.0
27	HOLIDAY					
28	630.0		630.0	610.0L	612.0	613.0A
29	620.0		637.0	615.0	631.0	633.0A
30	632.0		635.0	625.0	627.0B	629.0A
31	628.0		640.0	627.0	630.0A	

December 1985

May	Open		High	Low	Close	
1	646.0	647.0	655.0	642.0	650.0	
2	643.0	645.0	660.0	643.0	659.5	660.0
3	653.0		658.0	645.0	650.0	650.5A
6	643.0		655.0	640.0	643.0	642.0
7	653.0	655.0	665.0	650.0	664.5	665.0
8	663.0		665.0	656.0	660.0	661.0
9	670.0	671.0	675.0	663.0	664.0	666.0
10	667.0		667.0	662.0	666.0	
13	669.0		693.0	666.0	692.0	693.0
14	686.0	687.0	703.0H	684.0	689.0	687.0
15	685.0	686.0	693.0	682.0	684.0	687.0
16	678.0	680.0	685.0	675.0	676.0	678.0
17	681.0		685.0	676.0	679.0	
20	688.0	690.0	691.0	635.0	635.0	637.0
21	643.0	645.0	650.0	638.0	649.0	650.0
22	651.0		652.0	641.0	643.0	644.2
23	643.0	645.0	645.0	638.0	641.0	643.0
24	640.0	642.0	645.0	636.0	644.0	
27	HOLIDAY					
28	636.0	638.0	640.0	618.0L	620.0	623.0A
29	629.0	628.0	647.0	623.0	643.0	644.0
30	640.0		644.0	633.0	636.0	637.5A
31	640.0		649.0	636.0	639.0	640.0

February 1986

May	Open		High	Low	Close	
1	655.0		662.0	655.0	662.0	
2	657.0		670.5	657.0	670.5B	
3	665.0		665.0	655.0	661.0B	662.0A
6	660.0		665.0	653.0	653.0	654.0
7	665.0		675.5	664.0	675.5B	
8	670.0		675.0	670.0	671.0B	673.0A
9	685.0		685.0	675.0	675.0	680.0
10	675.7		677.0	675.7	677.0	
13	680.0		705.0	680.0	705.0A	
14	715.0		715.0H	698.0	700.0B	701.0A
15	695.0		700.0	693.0	697.0B	698.0A
16	692.0		692.0	687.0	688.0B	690.0A
17	690.0		695.0	690.0	690.0	
20	700.0		700.0	645.0	645.0	650.0
21	655.0		660.0	650.0	660.0	
22	656.0		660.0	656.0	658.0	
23	660.0		660.0	650.0	652.0	
24	655.0		658.0	648.0	655.0	
27	HOLIDAY					
28	640.0	645.0	645.0	630.0L	630.0	634.0A
29	640.0		660.0	638.0	653.0	655.0
30	650.0		655.0	647.5	647.5A	
31	648.0		660.0	647.5	649.0A	

April 1986

May	Open		High	Low	Close	
1	665.0		672.0	665.0	672.0	
2	665.0		682.0	665.0	682.0B	
3	680.0		680.0	669.0	672.0B	674.0A
6	668.0		675.0	664.0	664.0	666.0
7	672.0		687.0	672.0	687.0B	
8	685.0		685.0	680.0	683.0B	684.0A
9	693.0		695.0	686.5	686.5A	
10	686.0		688.0	685.0	688.0B	689.0A
13	690.0		717.5	690.0	717.5B	
14	715.0		725.0H	708.0	712.0B	714.0A
15					709.5N	
16	700.0		705.0	700.0	700.0B	701.0A
17	710.0		710.0	700.0	701.0B	702.0A
20	710.0		711.0	659.5	659.5	
21	665.0		671.5	665.0	671.5	
22	680.0		680.0	665.0	667.0	
23	667.0		667.0	660.0	663.5	
24	664.0		666.5	660.0	666.5	
27	HOLIDAY					
28	655.0		655.0	645.0L	645.0B	646.0A
29	649.0		670.0	649.0	665.0	670.0
30	665.0		665.0	655.0	658.0B	659.0A
31	660.0		670.0	660.0	660.0A	

June 1986

May	Open		High	Low	Close	
1	680.0		686.0	678.0	684.0	
2	680.0		694.0	680.0	694.0B	
3	686.0		690.0	683.0	683.0A	
6	675.0		685.0	675.0	676.0B	677.5A
7	683.0		699.0	683.0	699.0B	
8	693.5		700.0	692.0	695.0B	696.0A
9	703.0		708.0	698.0	698.0B	699.0A
10	702.0		705.0	695.0	700.0B	701.0A
13	700.0		730.0	700.0	725.0	730.0
14	730.0		737.0H	725.0	724.0B	726.0A
15	722.0		722.0	715.0	718.0	722.0
16	717.0		717.0	710.0	712.0	715.0
17	715.0		720.0	710.0	713.0B	714.0A
20	725.0		725.0	671.5	671.5	
21	680.0		683.5	675.0	683.5	
22	685.0		685.0	675.0	675.0	678.0
23	680.0		680.0	670.0	675.5	
24	675.0		680.0	670.0	670.0	679.0
27	HOLIDAY					
28	675.0		675.0	654.0L	655.0B	660.0A
29	657.5		680.0	657.0	676.0B	678.0A
30	675.0		675.0	670.0	670.0	670.5A
31	675.0		680.0	665.0	672.0	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

May	August 1986					October 1986			
	Open	High	Low	Close		Open	High	Low	Close
1	690.0	696.5	690.0	696.5					
2	700.0	706.5	700.0	706.5**B**					
3				697.5**N**					
6				689.0**B**	690.0**A**				
7	700.0	711.5	700.0	711.5**B**					
8				708.0**N**					
9	709.0	718.0	709.0	710.0**B**	712.0**A**				
10				712.0**B**	713.0**A**				
13	722.0	745.0	722.0	743.0	745.0				
14	740.0	750.0**H**	733.0	737.0**B**	739.0**A**				
15	730.0	735.0	730.0	735.0**B**					
16	730.0	730.0	725.0	724.0**B**	726.0**A**				
17	730.0	731.0	725.0	725.0**B**	727.0**A**				
20	735.0	735.0	684.0	684.0					
21	689.0	696.0	685.0	696.0					
22	685.0	690.0	685.0	690.0					
23	690.0	690.0	685.0	688.0					
24	685.0	691.0	680.0	685.0	691.0				
27	**HOLIDAY**					**HOLIDAY**			
28	675.0	675.0	665.0**L**	670.0					
29	670.0	690.0	670.0	689.0**B**	691.0**A**				
30	690.0	690.0	680.0	682.0**B**	683.0**A**	695.0	696.0**H**	695.0**L**	696.0**B**
31	687.0	693.0	685.0	685.0	690.0				698.0**N**

SILVER 1000 OZ VOLUME OF SALES

REPORTED IN CONTRACTS

May	85May	85Jun	85Jul	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	86Aug	86Oct	TOTAL
1	10	2,228		332	44	280	3**L**	29**H**	65	28		3,019
2	147**H**	3,768	4	207**L**	6	149**L**	7	7	16	2		4,313
3	4	3,850	6	1,193	4**L**	526	4	7	553**H**			6,147
6	4	5,203	1**L**	387	10	207	5	20	25			5,862
7	16	4,228	3	618	264	345	9	6	11	2		5,502
8	27	1,280	7	504	305**H**	564	6	1**L**	28			2,722
9	15	3,125	3	1,113	21	273	13	6	28	125		4,722
10	5	1,076	1	220	17	243	12	7	23			1,604**L**
13	3	5,459	7	1,403	18	533	16	3	133	137**H**		7,712
14	4	3,549	4	856	65	422	16	16	20	5		4,957
15	2	2,107	5	376	30	286	3		28	1**L**		2,838
16	4	1,222	1	443	19	239	4	2	10	3		1,947
17	7	2,750	3	410	24	187	6	2	8**L**	2		3,399
20	5	6,233**H**	17	2,198	68	1,029**H**	28	17	47	22		9,664**H**
21	9	2,249	10	1,658	57	630	90**H**	14	27	16		4,760
22	4	1,330	10	975	33	243	25	13	20	5		2,658
23	4	1,369	5	2,476	14	352	14	8	20	3		4,265
24	1**L**	723**L**	4	1,081	136	448	46	8	33	10		2,490
27	**HOLIDAY**											
28	3	2,206	16	4,749**H**	109	901	42	18	66	10		8,120
29		2,085	22**H**	3,815	137	1,016	33	11	105	9		7,233
30		3,286	3	3,203	78	665	15	25	106	10	1**H**	7,392
31		1,356	11	2,812	40	699	46	10	27	37		5,038
TOTAL	274	60,682	143	31,029	1,499	10,237	443	230	1,399	427	1	106,364

SILVER 1000 OZ OPEN CONTRACTS

REPORTED IN CONTRACTS

May	85May	85Jun	85Jul	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	86Aug	86Oct	TOTAL
1	22	8,830	5**L**	5,558**L**	1,805	5,381**L**	852**L**	602	1,137**L**	37**L**		24,229
2	110**H**	8,393	5	5,591	1,800**L**	5,391	852	601	1,140	39		23,922**L**
3	24	8,406	5	5,648	1,802	5,457	853	598**L**	1,600	39		24,432
6	20	8,491	5	5,796	1,807	5,531	856	611	1,601	39		24,757
7	16	8,451	8	5,945	2,058	5,568	861	616	1,597	41		25,161
8	18	8,550	10	6,034	2,057	5,586	866	617	1,588	41		25,367
9	12	8,594	10	6,236	2,061	5,617	876	619	1,588	116		25,729
10	8	8,637	11	6,254	2,068	5,618	880	618	1,589	116		25,799
13	8	8,941**H**	12	6,677	2,068	5,716	892	621	1,708	242		26,885**H**
14	8	8,316	13	6,721	2,063	5,742	893	623	1,710	242		26,331
15	7**L**	8,226	14	6,764	2,064	5,807	894	623	1,709	242		26,350
16	8	8,038	14	6,801	2,080	5,822	895	622	1,709	243		26,232
17	12	8,103	12	6,867	2,067	5,856	894	624	1,709	243		26,387
20	7	7,393	16	7,126	2,075	5,972	905	621	1,723	251		26,089
21	11	6,782	19	7,359	2,084	6,071	944	634	1,725	257		25,886
22	14	6,450	18	7,417	2,088	6,164	938	645	1,725	260		25,719
23	9	5,534	19	7,348	2,088	6,355	939	653	1,727	261		24,933
24	8	5,112	20	7,406	2,094	6,455	951	654	1,733	261		24,694
27	**HOLIDAY**											
28	8	4,520	27**H**	8,409	2,143	6,677	950	670	1,733	266		25,403
29	7	3,456	27	8,320	2,192	6,916	966	672	1,746	273		24,575
30		3,225	25	9,158	2,203	7,252	971	695	1,769	276	1**H**	25,575
31		1,307**L**	27	9,570**H**	2,215**H**	7,415**H**	975**H**	696**H**	1,776**H**	311**H**	1	24,293

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

June 1985

Jun	Open		High	Low	Close	
3	620.0	622.0	625.0	597.0L	614.5	616.0
4	610.0		613.0	608.0	609.0	611.0
5	610.0		614.0	608.0	609.0B	611.0A
6	610.0		620.0	610.0	618.0	620.0
7	610.0		624.0	610.0	612.0	616.0
10	607.0		618.0	607.0	614.0B	616.0A
11	613.0		622.0	613.0	615.0B	616.0A
12	618.0		624.0	617.0	617.0B	619.0A
13	615.0		618.0	615.0	616.0B	617.0A
14	628.0		630.0	621.0	625.0	
17	622.0		630.0	622.0	623.0B	
18	630.0		652.0H	630.0	647.0B	
19	645.0		645.0	631.0	632.0	
20	625.0		625.0	608.0	608.0	610.0
21	610.0		613.0	608.0	611.0	
24	609.0		616.0	609.0	614.0	
25						
26						
27						
28						

July 1985

Jun	Open		High	Low	Close	
3	610.0		618.0	610.0	618.0B	
4	615.0		615.0	612.0	613.0B	615.0A
5	610.0		620.0	610.0	612.0B	614.0A
6	615.0		620.0	614.0	620.0B	
7	616.0		616.0	616.0	616.0	
10					617.0N	
11	618.5		625.0	618.5	618.0B	619.0A
12	625.0		625.0	620.0	620.0A	
13	618.0		618.5	618.0	618.5B	
14	630.0		630.0	623.0	626.0B	628.0A
17	625.0		627.0	625.0	625.0B	
18	632.0		650.0H	632.0	648.0B	
19	645.0		645.0	633.0	633.0A	
20	618.0		622.0	610.0	610.0B	612.0A
21	613.0		613.0	610.0	610.0	612.0A
24	608.0		615.0	608.0L	613.0B	615.0A
25	618.0		618.0	615.0	615.0	
26	616.0		616.0	612.5	612.5A	
27	610.0		617.0	610.0	612.0B	614.0A
28	613.0		617.0	609.0	609.0A	

August 1985

Jun	Open		High	Low	Close	
3	628.0	629.0	632.0	600.0L	621.0	622.0
4	618.0	619.0	622.0	614.0	617.0	618.0
5	615.0	614.0	621.0	613.0	617.0	
6	618.0	620.0	625.0	615.0	625.0	
7	617.0	618.0	629.0	616.0	619.0	620.0
10	614.0	615.0	623.0	612.0	621.0	622.0
11	622.0	621.0	628.0	620.0	621.0	622.0
12	623.0	624.0	631.0	623.0	623.0	624.0
13	622.0	620.0	624.0	620.0	622.0	623.0
14	630.0	632.0	636.0	625.0	631.0	
17	629.0	631.0	638.0	628.0	629.0	628.0
18	638.0	637.0	657.0H	637.0	650.0	653.0
19	648.0	650.0	652.0	634.0	635.0	637.0
20	631.0	629.0	633.0	613.0	614.0	616.0
21	614.0	617.0	622.0	611.0	615.0	616.0
24	615.0	616.0	622.0	615.0	617.0	618.0
25	614.0	615.0	623.0	611.0	617.0	
26	621.0	620.0	623.0	614.0	616.0	617.0
27	617.0		622.0	612.0	617.0	618.0
28	619.0	620.0	622.0	613.0	613.0	

September 1985

Jun	Open	High	Low	Close	
3					
4					
5					
6					
7					
10					
11					
12					
13					
14					
17					
18					
19					
20					
21					
24					
25					
26	624.5	628.0H	620.0L	620.0B	621.0A
27	623.0	623.0	621.0	621.0A	
28				617.0N	

October 1985

Jun	Open		High	Low	Close	
3	637.0		637.0	619.0L	630.0	631.2
4	630.0		630.0	621.0	625.0B	627.0A
5	625.0		627.0	623.0	624.5	625.0A
6	625.0		635.0	625.0	630.0	635.0
7	628.0		630.0	620.0	628.0B	629.0A
10	623.0		630.0	620.0	628.0B	630.0A
11	633.0		633.0	629.5	629.5	
12	635.0		635.0	632.0	632.0A	
13	630.0		630.5	629.0	630.5	
14	637.0		642.0	632.0	638.0B	640.0A
17	639.0		644.0	636.0	636.0A	
18	644.0	645.0	662.0H	644.0	660.0	
19	657.0		657.0	642.0	644.0B	646.0A
20	637.0		640.0	620.0	620.0	622.5A
21	625.0		628.0	620.0	623.0B	624.0A
24	623.0	625.0	628.0	622.0	625.0B	627.0A
25	623.0		629.0	622.0	626.0B	628.0A
26	632.0		632.0	623.0	624.0B	625.0A
27	620.0		631.0	620.0	624.0B	626.0A
28	629.0		630.0	621.0	621.0	

December 1985

Jun	Open		High	Low	Close	
3	650.0		650.0	617.0L	637.0	639.0A
4	636.0	638.0	638.0	630.0	633.0	635.0
5	631.0	633.0	640.0	628.0	632.0	633.0
6	635.0		640.0	633.0	640.0	
7	637.0		645.0	632.0	637.0	635.0
10	634.0		640.0	630.0	637.0	638.0A
11	638.0	640.0	644.0	635.0	635.0	638.0A
12	639.0		648.0	638.0	640.5	642.0
13	639.0		642.0	637.0	638.0	640.0
14	653.0	655.0	655.0	640.0	645.0	648.0
17	648.0	650.0	655.0	645.0	645.0	646.0
18	653.0	655.0	675.0H	653.0	668.0	670.0
19	666.0	668.0	670.0	652.0	652.0	654.0
20	646.0		651.0	629.0	629.0	631.0
21	631.0	632.0	639.0	626.0	631.0	632.0
24	632.0	633.0	638.0	631.0	634.0	635.0
25	633.0		640.0	629.0	635.0	637.0
26	637.0	639.0	641.0	632.0	633.0	
27	635.0		641.0	630.0	633.0	634.0
28	636.0	638.0	640.0	631.0	631.0	632.0

February 1986

Jun	Open	High	Low	Close	
3	660.0	660.0	640.0L	648.0B	650.0A
4	649.0	649.0	643.0	643.0B	644.0A
5	642.0	650.0	642.0	642.0B	643.0A
6	644.5	649.0	644.5	649.0B	
7	640.0	645.0	540.0	643.0B	645.0A
10	640.0	646.5	640.0	646.5B	
11	650.0	652.0	647.0	647.0A	
12	656.0	656.0	649.5	649.5A	
13	645.0	648.0	645.0	648.0B	
14	660.0	660.0	654.0	656.0B	657.0A
17	656.5	660.0	655.5	655.0B	655.5A
18	670.0	685.0H	670.0	677.0B	678.0A
19	678.0	678.0	662.5	662.5A	
20	655.0	656.0	640.0	640.0A	
21	640.0	650.0	640.0	640.0B	642.0A
24	643.0	645.0	643.0	643.0B	644.0A
25	643.0	645.0	643.0	644.0B	645.0A
26	647.0	647.0	642.0	642.0A	
27	640.0	645.0	640.0	642.0B	643.0A
28				638.5N	

April 1986

Jun	Open	High	Low	Close	
3	660.0	660.0	655.0	659.0B	661.0A
4	655.0	655.0	653.5	653.5A	
5	650.0	660.0	650.0	652.0B	653.0A
6				663.5N	
7	655.0	657.0	653.0	657.0B	
10	655.0	656.5	655.0	656.5B	
11				657.0N	
12				659.5N	
13	655.0	658.0	655.0	658.0B	
14				666.5N	
17	670.0	670.0	666.0	666.0A	
18	676.0	690.0H	676.0	687.0B	688.0A
19	685.0	687.0	672.5	672.5A	
20	670.0	670.0	650.0	650.0	
21	649.0	660.0	649.0L	650.0B	552.0A
24	655.0	655.0	653.5	653.5A	
25				654.5N	
26	660.0	660.0	652.0	652.0A	
27				652.5N	
28				650.0B	

June 1986

Jun	Open		High	Low	Close	
3	680.0		680.0	655.0L	671.0B	673.0A
4	667.0		668.0	660.0	664.0B	665.0A
5	660.0		664.0	660.0	663.0B	664.0A
6	670.0		675.0	661.0	675.0B	
7	660.0		675.0	660.0	667.0B	669.0A
10	662.0		670.0	661.0	667.0B	668.0A
11	665.0		673.0	665.0	667.0B	669.0A
12	675.0		675.0	670.5	670.5A	
13					669.0N	
14	680.0		680.0	675.0	675.0	680.0
17	675.0		677.5	675.0	676.0B	
18	685.0		700.0H	685.0	697.0B	699.0A
19	695.0		695.0	683.5	683.5A	
20	676.0	678.0	678.0	660.0	660.0B	662.0A
21	665.0		670.0	660.0	661.0B	663.0A
24	665.0		665.0	664.5	664.5A	
25	670.0		670.0	663.0	665.0B	666.0A
26	665.0		665.0	663.0	663.0A	
27	660.0		663.5	660.0	663.5B	
28	670.0		670.0	665.0	665.0	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	August 1986					October 1986				
Jun	Open	High	Low	Close		Open	High	Low	Close	
3	695.0	695.0	680.0	684.0B	686.0A				699.0N	
4	680.0	680.0	676.5	676.5A		691.0	691.0	689.5	689.5A	
5	668.5	680.0	668.5L	675.0B	676.0A				688.5N	
6	671.0	687.0	671.0	687.0B					699.0N	
7				680.0N					699.0B	
10	680.0	680.0	675.0	679.0B	680.0A	690.0	692.5	690.0	692.5B	
11	685.0	685.0	680.0	679.0B	681.0A				693.0N	
12	685.0	685.0	682.5	682.5A		700.0	700.0	695.5	695.5A	
13	680.0	681.0	679.0	681.0B					694.0N	
14				689.5N					702.5N	
17	695.0	695.0	688.0	688.0A		705.0	705.0	701.0	701.0A	
18	705.0	713.5H	705.0	710.5B					723.5B	
19				695.5N		720.0	720.0H	705.0	708.0B	709.0A
20	675.0	675.0	672.0	672.0A					684.0N	
21	670.0	675.0	670.0	673.0B	675.0A	685.0	687.0	685.0	687.0B	
24	675.0	676.5	675.0	676.5B					689.5N	
25	680.0	685.0	677.5	677.5A					690.5N	
26				675.0N		690.0	690.0	688.0	688.0A	
27				675.5N					682.5N	
28	685.0	685.0	671.5	671.5A		690.0	690.0	684.5L	684.5A	

SILVER 1000 OZ VOLUME OF SALES
REPORTED IN CONTRACTS

Jun	85Jun	85Jul	85Aug	85Sep	85Oct	85Dec	86Feb	86Apr	86Jun	86Aug	86Oct	TOTAL
3	321	7	4,813H		44	236	5	2	24	7		5,459
4	139	3	1,000		53	162	86	19	39H	30	1L	1,532
5	125	3	1,315		18	198	24	6	4	6		1,699
6	89	7	1,825		7L	143	123H		11	115H		2,320
7	73	3	1,702		30	201	3	2	7			2,021
10	33		1,143		16	343	1L	1L	10	1L	2	1,550
11	121	9	1,861		59	345	2		4	3		2,404
12	249	5	1,739		32	181	9		9	1	1	2,226
13	116	1L	756		15	103L	2	1		2		996
14	204	5	3,306		229H	420	7		2			4,173
17	54	4	1,993		21	198	4	10	4	5	2	2,295
18	368	14	4,349		99	892	6	129H	9	1		5,867H
19	32	5	3,780		85	926	10	8	14		4H	4,864
20	38	2	3,590		50	1,062H	15	6	21	1		4,785
21	6L	3	1,042		62	705	5	11	15	3	1	1,853
24	53		542L		10	210	3	2	9	5		834L
25	420H	2	1,958		10	166	1		3	5		2,565
26		12	1,425	3H	26	287	12	3	2		1	1,771
27		881H	1,636	1L	26	185	3		1L			2,733
28		19	1,086		19	251			24	1	2	1,402
TOTAL	2,441	985	40,861	4	911	7,214	321	200	212	186	14	53,349

SILVER 1000 OZ OPEN CONTRACTS
REPORTED IN CONTRACTS

Jun	85Jun	85Jul	85Aug	85Sep	85Oct	85Dec	86Feb	86Apr	86Jun	86Aug	86Oct	TOTAL
3	599H	27	9,777L		2,218	7,430	975	697L	1,767	316	1L	23,807
4	459	30	9,795		2,180	7,421	959L	697	1,767	308L	1	23,617L
5	441	31	10,007		2,179L	7,414L	971	702	1,767	314	1	23,827
6	395	31	9,969		2,179	7,421	981	702	1,767	361	1	23,807
7	363	34	9,866		2,193	7,434	983	701	1,767	361	1	23,703
10	332	34	9,982		2,196	7,427	983	702	1,763	361	3	23,783
11	343	31	10,010		2,201	7,481	984	702	1,763	363	3	23,881
12	424	31	9,966		2,207	7,481	985	702	1,765	363	4	23,928
13	403	30	9,979		2,212	7,489	983	702	1,765	363	4	23,930
14	457	27	10,378		2,402	7,578	988	702	1,766	363	4	24,665
17	433	26	10,897		2,404H	7,575	986	702	1,765	358	6	25,152
18	501	22	11,611H		2,371	7,631	985	754	1,762L	358	6	26,001H
19	435	21	10,506		2,368	7,740H	990	754	1,769	358	10	24,951
20	398	21	10,264		2,373	7,662	994	757	1,770	359	10	24,608
21	380	20	10,168		2,379	7,677	998	767	1,772	359	11	24,531
24	228	20	10,173		2,379	7,684	996	768	1,771	364	11	24,394
25	226	21	10,248		2,377	7,678	996	768	1,770	368H	11	24,463
26	2L	18L	10,333	1L	2,381	7,655	998	769H	1,770	368	12	24,307
27		870H	10,920	2H	2,381	7,667	1,000H	769	1,770	368	12	25,759
28		405	11,052	2	2,386	7,712	1,000	769	1,773H	368	13H	25,480

H = high L = low A = asked B = bid N = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

July 1985

Jul	Open		High	Low	Close	
1	603 0		603 0	590 0	590 0B	592 0A
2	590 0		590 0	575 0L	588 0B	590 0A
3	591 0		595 0	590 0	590 0B	592 0A
4	HOLIDAY					
5	596 5		596 5	594 0	595 0B	597 0A
8	595 0		605 0	590 0	601 0B	603 0A
9	605 0		605 0	600 0	602 0B	603 0A
10	605 0		608 0	605 0	606 0B	606 0A
11	600 0		605 0	600 0	600 0	
12					608 5N	
15	600 0		613 0	600 0	611 0B	613 0A
16					619 0B	621 0A
17					623 0N	
18	612 0		612 0	610 0	610 0A	
19	613 0		615 0	610 0	611 0B	613 0A
22	610 0		615 0	610 0	613 0B	615 0A
23	615 0		618 0	605 0	608 0B	610 0A
24	610 0		610 0	607 0	607 0A	
25	608 0		608 0	605 0	607 0B	609 0A
26	603 0		625 0H	603 0	625 0	
29						
30						
31						

August 1985

Jul	Open		High	Low	Close	
1	612 0	613 0	613 0	594 0	595 0	
2	595 0	596 0	598 0	583 0L	592 0	593 0
3	594 0	595 0	597 0	591 0	596 0	595 0
4	HOLIDAY					
5	598 0	600 0	604 0	596 0	598 0	599 0
8	595 0	596 0	609 0	589 0	604 0	605 0
9	609 0		614 0	599 0	605 0	606 0
10	607 0	608 0	612 0	607 0	609 0	610 0
11	602 0	603 0	612 0	598 0	601 0	
12	606 0	608 0	614 0	604 0	610 0	611 0
15	608 0		620 0	603 0	614 0	613 0
16	611 0	612 0	627 0	611 0	621 0	622 0
17	631 0	633 0	634 0	620 0	624 0	625 0
18	625 0	626 0	626 0	611 0	611 0	612 0
19	614 0		618 0	609 0	613 0	614 0
22	610 0	611 0	618 0	607 0	615 0	616 0
23	618 0	619 0	621 0	609 0	609 0	610 0
24	607 0		610 0	604 0	608 0	
25	611 0	612 0	613 0	605 0	609 0	610 0
26	606 0		627 0	605 0	626 0	627 0
29	628 0	627 0	642 0H	620 0	625 0	627 0
30	629 0	630 0	633 0	621 0	625 0	626 0
31	638 0	636 0	638 0	622 0	627 0	628 0

September 1985

Jul	Open		High	Low	Close	
1	615 0		615 0	599 0	599 0A	
2	595 0		597 0	590 0L	596 0B	598 0A
3	597 0		604 0	597 0	598 0B	600 0A
4	HOLIDAY					
5	610 0		610 0	603 0	603 0A	
8	593 0		612 0	593 0	608 0B	610 0A
9	615 0		615 0	605 0	609 0B	610 0A
10	620 0		620 0	611 5	613 0B	615 0A
11	610 0		610 0	605 0	605 0A	
12	610 0		615 0	610 0	614 0B	615 0A
15	610 0		620 0	610 0	617 0B	619 0A
16	620 0		626 0	618 0	626 0B	
17	630 0	635 0	640 0	629 0	629 0A	
18	630 0		630 0	615 0	615 0	616 0A
19	618 0		625 0	615 0	617 0B	619 0A
22	615 0		620 0	612 0	619 0B	621 0A
23	624 5		624 5	614 0	614 0A	
24	610 0		615 0	610 0	611 0B	613 0A
25	615 0		615 0	613 0	613 0B	615 0A
26	614 5		635 0	614 5	631 0	635 0
29	635 0		645 0H	630 0	630 0B	632 0A
30	634 0		634 0	628 5	630 0B	631 0A
31	645 0		645 0	630 0	630 0	632 5A

October 1985

Jul	Open		High	Low	Close	
1	620 0		620 0	603 0	603 0	
2	603 0		605 0	592 0L	601 0	602 0
3	604 0	603 0	605 0	602 0	604 0	
4	HOLIDAY					
5	608 0		612 0	607 0	607 0A	
8	607 0		615 0	595 0	613 0	615 0
9	616 0	618 0	620 0	608 0	613 0B	614 0A
10	616 0	618 0	620 0	614 0	617 0B	618 0A
11	610 0	612 0	618 0	607 0	608 0B	610 0A
12	613 0	615 0	621 0	613 0	618 0B	619 0A
15	616 0		629 0	614 0	620 0	622 0
16	622 0		636 0	622 0	629 0B	631 0A
17	640 0	642 0	643 0	629 0	633 0	635 0
18	635 0		635 0	620 0	620 0	622 0
19	622 0		625 0	616 0	621 0B	623 0A
22	618 0	620 0	626 0	617 0	624 0	626 0
23	626 0	627 0	630 0	617 0	618 0	619 0
24	614 0	617 0	618 0	612 0	616 0	
25	620 0		622 0	613 0	618 0B	619 0A
26	618 0		637 0	614 0	635 0	637 0
29	637 0	636 0	652 0H	630 0	634 0	636 0A
30	638 0	639 0	641 0	631 0	635 0	
31	645 0	647 0	647 0	631 0	636 0	637 0A

December 1985

Jul	Open		High	Low	Close	
1	631 0		631 0	610 0	610 0	611 5
2	611 0		615 0	599 0L	609 0	610 0
3	610 0		614 0	609 0	611 0	612 0
4	HOLIDAY					
5	616 0	618 0	622 0	612 0	615 5	616 0
8	617 0		627 0	605 0	621 0	622 0A
9	626 0		631 0	616 0	620 0	622 0
10	626 0		629 0	624 0	626 5	627 2
11	618 0		630 0	614 0	617 5	620 0
12	624 0	626 0	630 0	620 0	626 0	628 0
15	625 0	627 0	637 0	620 0	630 0	632 0
16	630 0	632 0	646 0	630 0	640 0	639 0
17	650 0	652 0	653 0	638 0	642 0	643 0
18	643 0		643 0	628 0	628 0	630 0
19	631 0		635 0	627 0	631 0	634 0
22	627 0	629 0	636 0	624 0	633 0	635 0
23	635 0	636 0	640 0	627 0	627 0	628 0
24	626 0	625 0	629 0	622 0	625 0	
25	628 0	630 0	631 0	623 0	627 0	628 0
26	625 0	627 0	647 0	622 0	645 0	647 0
29	646 0	647 0	651 0H	638 0	645 0	646 0
30	647 0	648 0	652 0	640 0	644 0	645 0
31	655 0		655 0	641 0	646 0	647 0

February 1986

Jul	Open		High	Low	Close	
1	635 0		635 0	620 0	620 0	621 0
2	617 0		625 0	610 0L	618 0B	619 0A
3	625 0		625 0	620 0	620 0B	621 0A
4	HOLIDAY					
5	630 0		630 0	624 5	624 5A	
8	617 0		635 0	617 0	630 0B	631 0A
9	635 0		635 0	625 0	630 0B	632 0A
10	638 0		638 0	635 0	635 0B	636 0A
11	627 0		638 0	626 5	626 5A	
12	630 0	633 0	636 0	630 0	636 0B	
15	640 0		640 0	639 5	639 5A	
16	643 0		650 0	643 0	647 0B	649 0A
17	650 0		665 0	650 0	651 0B	653 0A
18	640 0		643 0	637 0	642 0	637 0
19	640 0		645 0	640 0	640 0B	641 0A
22	633 0		645 0	633 0	642 0	645 0
23	650 0		650 0	636 0	636 0B	637 0A
24	635 0		640 0	631 0	634 0B	635 0A
25	635 0		640 0	633 0	636 0B	638 0A
26	637 0		658 0	630 0	655 0	658 0
29	663 0		675 0H	650 0	654 0B	656 0A
30	658 0		662 0	655 0	654 0B	655 0A
31	662 0		662 0	655 0	656 0B	657 0A

April 1986

Jul	Open		High	Low	Close	
1	650 0		650 0	630 5	630 5A	
2	625 0		635 0	625 0L	628 0B	629 0A
3	631 0		631 0	631 0	631 0	
4	HOLIDAY					
5					634 5N	
8	630 0		645 0	627 0	640 0B	641 0A
9	645 0		650 0	640 0	640 0B	642 0A
10	643 0		645 5	643 0	645 5B	
11					636 5N	
12	645 0		646 0	645 0	646 0B	
15	640 0		660 0	640 0	649 0B	650 0A
16	652 0		660 0	652 0	657 0B	658 0A
17	662 0		663 0	662 0	663 0B	
18	665 0		665 0	649 0	649 0A	
19	650 0		650 5	650 0	650 5B	
22	650 0		655 0	650 0	652 0B	654 0A
23	660 0		660 0	647 0	647 0A	
24	644 0		645 0	644 0	645 0B	
25	647 5		650 0	645 0	647 0B	648 0A
26	645 5		666 0	645 0	662 0	666 0
29	670 0		685 0H	665 0	665 0B	667 0A
30	666 0		670 0	665 0	665 0B	666 0A
31	675 0		675 0	665 0	667 0B	668 0A

June 1986

Jul	Open		High	Low	Close	
1	660 0		660 0	640 0	640 0	641 5
2	640 0		645 0	626 0L	639 0B	640 0A
3	640 0	645 0	645 0	640 0	641 0B	642 0A
4	HOLIDAY					
5	650 0		650 0	645 5	645 5A	
8	645 0		655 0	640 0	646 0	651 0A
9	656 0		656 0	649 0	651 0B	653 0A
10	660 0		660 0	653 0	656 0B	657 0A
11	650 0		655 0	645 0	647 0B	648 0A
12	660 0		660 0	655 0	656 0B	658 0A
15	657 0		665 0	655 0	661 0B	
16	662 0		672 0	662 0	668 0B	669 0A
17	685 0		665 0	670 0	674 0B	676 0A
18	675 0		675 0	655 0	660 0B	661 0A
19	665 0		665 0	660 0	661 0B	663 0A
22	658 0		664 5	658 0	664 5B	
23	665 0		670 0	658 5	658 5A	
24	655 0		660 0	655 0	656 0B	657 0A
25	655 0		660 0	651 0	658 0B	659 0A
26	655 0		678 0	655 0	678 0B	680 0A
29	680 0		695 0H	675 0	675 0	678 0A
30	673 0		685 0	673 0	677 0B	678 0A
31	690 0		690 0	679 5	679 5A	

August 1986

Jul	Open		High	Low	Close	
1	671 5		671 5	650 0	653 0B	654 0A
2	653 5		653 5	645 0L	651 0B	652 0A
3					653 5N	
4	HOLIDAY					
5					657 5N	
8	651 0		663 5	645 0	663 5B	
9	670 0		670 0	660 0	663 0B	665 0A
10	669 0		669 0	668 5	668 5A	
11	665 0		665 0	659 5	659 5A	
12	670 0		670 0	668 0	668 0A	
15	670 0		673 0	665 0	672 0B	673 0A
16	674 0		685 0	674 0	680 0B	681 0A
17	689 0		692 0	685 0	687 0B	689 0A
18	677 0		679 0	673 0	673 0A	
19	680 0		680 0	673 0	674 0	675 0
22	675 0		677 0	670 0	676 0B	678 0A
23	685 0		685 0	670 0	670 0B	672 0A
24					669 0N	
25	670 0		672 0	665 0	671 0B	672 0A
26	670 0		685 0	665 0	690 0A	
29	705 0		705 0H	685 0	690 0B	692 0A
30	691 0		691 0	690 0	690 0B	691 0A
31	692 0		692 5	690 0	692 5B	

H = high L = low A = asked B = bid N = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	October 1986						December 1986			
Jul	Open		High	Low	Close		Open	High	Low	Close
1	680.0		680.0	665.0L	666.0B	667.0A				
2					664.5N					
3					663.5N					
4	HOLIDAY						HOLIDAY			
5					670.5N					
8					676.5N					
9	680.0		680.0	675.0	676.0B	678.0A				
10	680.0		685.0	680.0	681.0B	682.0A				
11	670.0		675.0	670.0	672.0B	673.0A				
12	680.0		685.0	680.0	681.0B	680.0A				
15					685.5N					
16	687.0		695.0	687.0	693.0B	694.0A				
17					702.0N					
18					686.5N					
19	686.0	685.0	688.0	680.0	688.0B					
22	680.0		690.5	680.0	690.5B					
23					684.5N					
24					682.5N					
25	680.0		685.0	680.0	685.0B					
26	680.0		703.0	680.0	703.0B	707.0A				
29	710.0		710.0H	700.0	704.0B	706.0A	720.0	720.0H	720.0	720.0
30	705.0		705.0	701.0	704.0B	705.0A	710.0	719.5	710.0L	719.5B
31	710.0		710.0	700.0	706.0B	707.0A				721.5B

SILVER 1000 OZ VOLUME OF SALES
REPORTED IN CONTRACTS

Jul	85Jul	85Aug	85Sep	85Oct	85Dec	86Feb	86Apr	86Jun	86Aug	86Oct	86Dec	TOTAL
1	17	3,176	3	69	1,001	20	5	27	9	3		4,330
2	23	3,095	8	102	883	9	8	27	7			4,162
3	7	499L	16	33	297	13	1L	12				878L
4	HOLIDAY											
5	11	1,119	3	15L	301	2L		10				1,461
8	7	2,411	5	52	387	13	4	19	3			2,901
9	26H	2,121	11	31	452	7	4	9	16	4		2,681
10	5	1,493	8	24	318	6	5	5	1L	3		1,868
11	6	1,614	4	27	488	11		13	2	1L		2,166
12		1,215	5	121	242L	10	2	4L	1	3		1,603
15	5	5,294	1L	112	644	6	4	5	9			6,080
16		2,474	21H	187	911	15	4	9	3	1		3,625
17		3,822	9	93	1,120	23	1	11	66			5,145
18	1L	2,022	8	77	898	25	7	16	4			3,058
19	4	1,051	13	93	1,070	19	2	6	4	2		2,264
22	5	1,026	9	76	1,008	13	3	18	16	1		2,175
23	7	4,414	8	238	1,479	9	3	20	17			6,195
24	3	1,227	4	74	1,083	30	15	9				2,445
25	1	5,127	4	42	1,019	49	5	17	12	1		6,277
26	7	4,492	10	269	1,401	51H	20H	8	15	7H		6,280
29		4,704	21	532H	3,710	40	18	38	19	1	3H	9,086
30		6,268H	13	316	4,863	39	13	40	107H	6	1L	11,667H
31		1,702	7	178	6,801H	19	10	42H	11	1		8,771
TOTAL	135	60,367	191	2,761	30,376	429	134	365	322	34	4	95,118

SILVER 1000 OZ OPEN CONTRACTS
REPORTED IN CONTRACTS

Jul	85Jul	85Aug	85Sep	85Oct	85Dec	86Feb	86Apr	86Jun	86Aug	86Oct	86Dec	TOTAL
1	37H	10,899	4L	2,403L	7,795L	1,011L	771L	1,773L	368L	14L		25,075
2	28	10,545	7	2,413	7,893	1,013	774	1,776	371	14		24,834
3	9	10,488	21	2,421	7,917	1,024	774	1,782	371	14		24,821
4	HOLIDAY											
5	13	10,965H	24	2,423	7,999	1,026	774	1,781	371	14		25,390
8	8	10,643	24	2,430	8,026	1,028	775	1,780	372	14		25,100
9	14	10,505	20	2,428	8,066	1,034	775	1,779	372	17		25,010
10	9	10,104	21	2,435	8,151	1,040	775	1,779	372	20		24,706
11	10	10,108	24	2,438	8,188	1,045	775	1,779	373	21		24,761
12	9	10,147	26	2,522	8,220	1,043	777	1,780	374	24		24,922
15	14	10,797	26	2,516	8,446	1,049	777	1,779	374	24		25,802
16	12	10,827	29	2,631	8,606	1,047	776	1,779	376	25		26,108
17	11	10,063	32	2,627	8,935	1,058	776	1,777	418	25		25,722
18	10	9,798	32	2,642	9,299	1,075	779	1,789	418	25		25,867
19	7	9,612	28	2,689	9,466	1,084	779	1,793	419	27		25,904
22	7	9,543	34	2,694	9,793	1,093	783	1,815	431	28		26,221
23	4	9,095	34	2,818	10,271	1,093	781	1,812	432	28		26,368
24	3	8,369	34	2,826	10,316	1,102	781	1,809	432	28		25,700
25	2L	8,450	36	2,841	10,589	1,124	785	1,815	431	29		26,102
26	4	8,094	38	2,969	10,924	1,150	792	1,816	435	36		26,258
29		7,598	50H	2,906	12,012	1,163	803	1,828	441	37	2L	26,840
30		5,595	46	3,055	14,221H	1,196	810	1,849	542	39	3H	27,358H
31		1,404L	49	3,119H	14,050	1,210H	812H	1,871H	545H	40H	3	23,103L

H = high L = low A = asked B = bid N = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

August 1985

Aug	Open		High	Low	Close	
1	625.0		625.0	615.0	617.0	
2	614.0		620.0	613.0	619.0	620.0
5	623.0		623.0	609.0	613.0B	615.0A
6	608.0	610.0	613.0	607.0L	612.0B	614.0A
7	615.0		615.0	612.0	613.0B	614.0A
8	613.0		615.0	612.0	613.0B	615.0A
9	613.0		629.0	610.0	629.0B	
12	628.0		632.0	627.0	630.0	631.0A
13	636.0		636.0	625.0	629.0B	631.0A
14	625.0		632.0	625.0	628.0B	630.0A
15	637.0		637.0	628.0	630.0B	632.0A
16	634.0		647.0H	634.0	640.0	641.0
19	645.0		645.0	628.0	627.0B	629.0A
20	625.0		627.0	620.0	627.0B	
21	623.0		633.0	623.0	532.0B	633.0A
22	630.0	632.0	632.0	620.0	623.0	
23	624.0		625.0	620.0	621.0B	623.0A
26	630.0		633.0	627.0	629.0B	631.0A
27	633.0		635.0	630.0	634.0	635.0
28						
29						
30						

September 1985

Aug	Open		High	Low	Close	
1	625.0		625.0	620.0	621.0B	622.0A
2	620.0		625.0	620.0	623.0B	624.0A
5	628.0		630.0	618.0	618.0	
6	610.0		616.0	610.0L	616.0B	
7					617.0N	
8	616.0		620.0	616.0	616.0B	617.0A
9	615.0		632.0	615.0	632.0B	
12	625.0		635.0	625.0	633.0	634.5A
13	633.0		638.5	625.0	632.0B	633.0A
14	630.0		635.0	630.0	631.0B	632.0A
15	638.5		640.0	633.0	633.0A	
16	635.0		645.0H	535.0	642.0B	644.0A
19	645.0		645.0	629.0	629.0A	
20	628.0		628.0	625.0	627.0B	629.0A
21	628.0		635.0	627.0	632.0B	634.0A
22	630.0		630.0	623.0	623.0A	
23	625.0		625.0	622.0	622.0A	
26	630.0		630.5	630.0	630.5B	
27	634.0		635.0	630.0	633.0B	635.0A
28	630.0		632.0	630.0	630.0B	632.0A
29	627.0		627.5	620.0	621.0	620.0
30	620.0		625.0	618.0	623.0B	624.0A

October 1985

Aug	Open		High	Low	Close	
1	632.0		633.0	623.0	625.0	626.0A
2	626.0		630.0	623.0	626.0	627.5A
5	630.0		630.0	620.0	622.0B	623.0A
6	618.0	620.0	621.0	615.0L	620.0B	621.0A
7	622.0		623.0	620.0	621.0B	622.0A
8	622.0		623.0	610.0	620.0	622.0A
9	620.0		640.0	617.0	636.0	640.0
12	633.0		640.0	632.0	638.0B	639.0A
13	642.0		642.0	632.0	636.0B	637.0A
14	633.0		641.5	631.0	635.0B	636.0A
15	642.0	645.0	646.0	634.0	637.0B	638.0A
16	642.0		653.0H	642.0	645.0	648.0
19	650.0		650.0	632.0	633.5	634.0
20	630.0		634.0	625.0	632.0B	633.0A
21	629.0		638.0	629.0	635.0	637.5
22	637.0		637.0	621.0	627.0B	628.0A
23	629.5		629.5	624.0	625.0	626.0A
26	625.0		640.0	625.0	634.0B	635.0A
27	637.0		640.0	632.0	638.0	639.0
28	645.0		645.0	635.0	635.0	636.5A
29	633.0		634.0	623.0	623.0	625.0A
30	623.0		630.0	622.0	627.0	628.0

December 1985

Aug	Open		High	Low	Close	
1	642.0		642.0	632.0	635.0	636.0
2	633.0	634.5	641.0	632.0	636.0	637.0
5	639.0	638.0	641.0	630.0	632.0	
6	627.0	628.0	631.0	624.0L	630.0	
7	631.0		633.0	629.0	630.0	631.0
8	633.0	632.0	633.0	628.0	630.0	631.0
9	628.0	629.0	647.0	527.0	646.0	645.0
12	644.0	643.0	652.0	643.0	646.0	648.0
13	650.0	651.0	652.0	641.0	646.0	
14	642.0		651.0	640.0	644.0	645.0
15	652.0	355.0	655.0	643.0	646.0	647.0
16	648.0	649.0	664.0H	648.0	656.0	657.0
19	659.0	660.0	660.0	642.0	643.0	
20	639.0	640.0	644.0	635.0	641.0	642.0
21	638.0	639.0	650.0	638.0	646.0	647.0
22	646.0		647.0	631.0	637.0	
23	635.0	636.0	640.0	633.0	636.0	635.0
26	635.0	636.0	651.0	634.0	645.0	646.0
27	645.0	646.0	650.0	641.0	647.0	648.0
28	650.0	651.0	654.0	644.0	645.0	646.0
29	641.0		644.0	633.0	633.0	634.0
30	634.0	635.0	641.0	632.0	636.0	638.0

February 1986

Aug	Open		High	Low	Close	
1	654.0		654.0	640.0	645.0B	646.0A
2	650.0		652.0	643.0	646.0B	648.0A
5	649.5		650.0	642.0	642.0	
6	638.0	640.0	640.0	633.0L	640.0	
7	640.0		641.0	640.0	641.0B	
8	644.0		644.0	638.0	640.0B	641.0A
9	635.0		660.0	635.0	655.0	656.0A
12	600.0		660.0	653.0	657.0B	659.0A
13	660.0		660.0	653.0	655.0B	657.0A
14	654.0		659.0	650.0	654.0B	656.0A
15	662.0		665.0	655.0	656.0	657.0A
16	660.0		675.0H	660.0	666.0B	668.0A
19	673.0		673.0	650.0	653.0	655.0
20	649.0		653.0	648.0	651.0B	653.0A
21	658.0		658.0	656.0	656.0B	658.0A
22	660.0		660.0	644.0	646.0B	648.0A
23	646.0		652.0	645.0	645.0B	646.0A
26	645.5		655.0	645.5	654.0B	656.0A
27	652.0		657.5	652.0	657.5B	
28	661.0		665.0	655.0	655.0B	657.0A
29	653.0		653.0	644.0	644.0	645.0
30	642.0		649.0	642.0	646.0B	648.0A

April 1986

Aug	Open		High	Low	Close	
1	660.0	663.0	665.0	655.0	656.0B	657.0A
2	660.0		660.0	655.0	657.0B	659.0A
5	665.0		665.0	653.0	653.0A	
6	650.0		651.0	645.0L	651.0B	
7	651.0		652.0	650.0	652.0B	
8	655.0		655.0	650.0	650.0B	651.0A
9	650.0		666.7	650.0	666.7B	
12	665.0		673.0	665.0	668.0B	669.0A
13	670.0		670.0	658.0	666.0B	667.0A
14	665.0		672.0	663.0	665.0B	666.0A
15	675.0		675.0	665.0	667.0B	668.0A
16	672.0		685.0H	672.0	677.0B	678.0A
19	685.0		685.0	663.0	663.0	664.0
20	659.5		665.0	659.5	662.0B	663.0A
21	664.0		670.0	664.0	667.0B	668.0A
22	668.0		668.0	655.0	657.0B	658.0A
23	657.0		657.0	656.2	656.2A	
26	658.0		670.0	658.0	665.0B	666.0A
27	670.0		670.0	665.0	668.0B	669.0A
28	670.0		670.0	665.0	666.0B	667.0A
29	661.0		661.0	654.0	654.0	656.0
30	658.0	655.0	660.0	655.0	658.0B	659.0A

June 1986

Aug	Open		High	Low	Close	
1	670.0		675.0	667.0	667.0	668.5
2	670.0		675.0	661.0	669.0B	671.0A
5	670.0		672.0	665.0	665.0	
6	660.0		665.0	658.0L	660.0	665.0
7	663.0		665.0	663.0	663.0B	664.0A
8	664.0		664.0	660.0	661.0B	662.0A
9	660.0		680.0	658.0	678.0	680.0
12	680.0		685.0	675.0	680.0	681.0A
13	685.0		685.0	675.0	678.0B	679.0A
14	675.0		682.0	675.0	677.0B	678.0A
15	685.0		685.0	675.0	679.0B	680.0A
16	685.0		695.0H	683.0	689.0B	690.0A
19	695.0		695.0	675.1	675.1A	
20	675.0		675.0	670.0	674.0B	675.0A
21	673.0		680.0	673.0	679.0	680.0
22	680.0		680.0	660.0	669.0B	670.0A
23					667.6N	
26	670.0		677.1	670.0	677.1B	
27	677.0		680.0	670.0	679.0B	680.0A
28	685.0		685.0	678.1	678.1A	
29	670.0		678.0	665.0	666.5	665.0
30	668.0		670.0	666.0	669.0B	670.0A

August 1986

Aug	Open		High	Low	Close	
1	690.0		690.0	675.0	679.0	681.5A
2					683.0N	
5	685.0		685.0	678.0	678.0A	
6	675.0		676.0	670.0	676.0B	
7	675.0		677.0	670.0	677.0B	
8	670.0	675.0	675.0	670.0	673.0B	674.0A
9	670.0		690.2	669.5L	690.2B	
12	690.0		692.2	690.0	692.2B	
13	693.5		693.5	685.0	690.0B	691.0A
14	689.0		690.0	689.0	689.0B	690.0A
15	695.0		695.0	690.0	691.0B	692.0A
16	695.0		701.2H	695.0	701.2B	
19	700.0		700.0	687.2	687.2A	
20	680.0		690.0	680.0	686.0B	687.0A
21	685.0		691.2	685.0	691.2B	
22	695.0		695.0	675.0	681.0B	682.0A
23	685.0		685.0	679.7	679.7A	
26	685.0		689.2	685.0	689.2B	
27	687.5		691.7	687.5	691.7B	
28	695.0		695.0	690.0	690.0B	691.0A
29	680.0		680.0	678.2	678.2A	
30					681.5N	

October 1986

Aug	Open		High	Low	Close	
1	700.0		700.0	695.0	695.0B	696.0A
2	695.0		700.0	695.0	696.0B	698.0A
5	692.0		692.0	690.0	691.0B	693.0A
6	680.0		690.0	689.0L	690.0B	
7					691.0N	
8	690.0		690.0	685.0	685.0B	686.0A
9	683.0		703.0	680.7	703.0B	
12					705.0N	
13	705.0		705.0	700.0	702.0B	704.0A
14	700.0		702.0	700.0	702.0B	
15					704.0N	
16	710.0		714.0	710.0	714.0B	
19	715.0		715.0H	700.0	699.0B	701.0A
20	695.0		699.0	695.0	699.0B	
21					704.0N	
22					694.0N	
23					692.5N	
26					702.0N	
27	698.0		704.5	698.0	704.5B	
28	705.0		705.0	703.0	703.0A	
29	700.0		700.0	691.0	691.0A	
30	688.0		694.1	688.0	694.1B	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

December 1986

Aug	Open	High	Low	Close	
1	710.0	710.5	705.0	710.5B	
2				712.0N	
5				707.0N	
6	705.0	705.0	700.0	704.0B	706.0A
7				706.0N	
8	700.0	700.0	695.0L	698.0B	699.0A
9	700.0	716.5	700.0	716.5B	
12	719.0	719.0	715.0	718.0B	719.0A
13				716.5N	
14				715.5N	
15	725.0	725.0	715.0	717.0B	718.0A
16	725.0	727.5H	725.0	727.5B	
19	725.0	725.0	713.5	713.5A	
20	710.0	712.5	702.0	712.5B	
21				717.5N	
22	705.0	707.5	700.0	707.5B	
23	700.0	706.0	698.0	706.0B	
26	705.0	715.5	705.0	715.5B	
27	710.0	710.0	710.0	710.0	
28	715.0	720.0	710.0	716.0B	717.0A
29	710.0	710.0	700.0	704.0B	705.0A
30	700.0	707.3	695.0	707.3B	

SILVER 1000 OZ VOLUME OF SALES
REPORTED IN CONTRACTS

Aug	85Aug	85Sep	85Oct	85Dec	86Feb	86Apr	86Jun	86Aug	86Oct	86Dec	TOTAL
1	897H	3	150	3,333	28	9	11	12	2	1L	4,446
2	602	3	40	1,520	10	4	23		3		2,205
5	56	13	149	4,151	103H	4	7	1L	1L		4,485
6	67	13	151	1,841	34	11	19	6	1	2	2,145
7	38		131	2,929	1L	15	9	5			3,128
8	132	3	127	1,919	24	2	10	5	2	4	2,228
9	202	3	131	4,038	37	58H	37	35H	18H	2	4,561
12	45	12	100	2,183	11	9	15	2		3	2,380
13	33	6	61	4,226	40	5	36	5	5		4,417
14	13	4	130	1,853	13	8	23	1	1		2,046
15	10L	5	78	6,295	27	6	13	3		6	6,443
16	26	35	175	7,940H	43	21	36	8	1	4	8,289H
19	73	41	152	5,596	30	17	30	4	3	12	5,958
20	86	6	95	3,668	9	6	21	3	4	498H	4,398
21	97	13	43	2,409	1	10	6		4		2,583
22	53	4	224H	2,585	55	2	43H	6		6	2,978
23	25	2L	48	1,164L	10	1L		3		4	1,257L
26	45	5	76	4,011	7	2	4L	3		4	4,157
27	44	13	82	1,350	1	3	6	4	4	4	1,511
28		9	58	7,588	18	3	9	3	3	4	7,695
29		32	53	3,298	15	30	10	1	3	10	3,452
30		58H	33L	1,839	10	17	8		1	5	1,971
TOTAL	2,546	283	2,287	75,736	527	243	376	110	56	569	82,733

SILVER 1000 OZ OPEN CONTRACTS
REPORTED IN CONTRACTS

Aug	85Aug	85Sep	85Oct	85Dec	86Feb	86Apr	86Jun	86Aug	86Oct	86Dec	TOTAL
1	869	46	3,155H	13,662	1,200L	818L	1,877	550	42L	4L	22,223
2	903H	49	3,119	13,506	1,202	820	1,885	550	45	4	22,083
5	407	57	3,073	13,728	1,217	825	1,885	550	46	4	21,792
6	322	51	3,094	13,543	1,215	831	1,891	552H	47	6	21,552
7	280	51	2,991	14,101	1,214	829	1,896	550	47	6	21,965
8	364	52	2,934	13,291L	1,221	831	1,891	550	48	10	21,192L
9	353	51	2,938	14,915	1,244	852	1,868L	519L	49	12	22,801
12	206	53	2,925	15,367	1,251	854	1,871	520	49	15	23,111
13	198	49	2,915	14,919	1,230	856	1,892	520	51	15	22,645
14	192	50	2,880	15,427	1,226	856	1,901	520	52	15	23,119
15	171	49	2,886	14,986	1,230	858	1,907	521	52	21	22,681
16	172	74H	2,890	15,845	1,235	860	1,910	525	52	24	23,587
19	201	58	2,889	15,894	1,250	867	1,923	524	53	31	23,690
20	178	58	2,879L	15,013	1,243	866	1,929	524	57	490	23,237
21	161	57	2,884	14,643	1,242	874	1,929	525	57	490	22,862
22	158	59	2,940	14,759	1,250	876	1,935	526	57	490	23,050
23	141	57	2,930	14,701	1,257	877	1,935	528	57	492	22,975
26	89	53	2,960	16,103	1,258	878	1,937	528	57	492	24,355
27	61	46	2,966	16,204H	1,257	880	1,937	529	59	494	24,433H
28	16L	48	2,956	15,514	1,270	883	1,938	531	62	494	23,712
29		44L	2,948	15,442	1,276	887	1,939	531	65H	496	23,628
30		52	2,946	15,294	1,277H	890H	1,940H	531	65	497H	23,492

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

September 1985

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	614.0		615.0	598.0	598.0	600.0
4	607.0		607.0	602.0	604.0B	
5	600.0		605.0	600.0	603.0B	604.0A
6	600.0		613.0	600.0	609.0B	610.0A
9	610.0		610.0	600.0	600.0	
10	604.0		604.0	601.0	602.0B	604.0A
11	602.0		605.0	602.0	605.0	
12	600.0		602.0	596.0	600.0B	602.0A
13	604.0		604.0	600.0	600.0B	601.0A
16	605.0		605.0	602.0	602.0A	
17	598.0		598.0	592.0	592.0A	
18	595.0		595.0	590.0L	590.0B	592.0A
19	591.0		601.0	591.0	601.0B	
20	598.0		598.0	598.0	598.0	
23	620.0	625.0	625.0H	615.0	616.0B	618.0A
24	615.0		619.0	613.0	619.0B	
25	615.0		615.0	615.0	614.0B	615.0A
26						
27						
30						

October 1985

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	616.0	618.0	621.0	602.0	602.0	603.0
4	610.0		611.0	604.0	607.0	608.0A
5	609.0		609.0	600.0	606.0B	607.0A
6	602.0		614.0	602.0	613.0B	614.0A
9	611.0		613.0	603.0	603.0B	604.0A
10	605.0		609.0	604.0	605.0	606.0
11	607.0		608.0	602.0	608.0B	
12	600.0	601.0	607.0	597.0	602.0	604.0
13	605.0	607.0	607.0	600.0	602.0B	603.0A
16	601.0		607.0	599.0	603.0B	604.0A
17	601.0		602.5	591.0	591.0	593.0A
18	590.0	591.0	594.5	588.0L	592.0B	593.0A
19	596.0		604.0	593.0	600.0	602.0A
20	604.0		604.0	596.0	598.0B	600.0A
23	621.0	623.0	623.0H	613.0	616.0	617.5A
24	617.0		618.0	614.0	617.0	619.0A
25	615.0		619.0	613.0	615.0	616.0
26	612.0		613.0	605.0	605.0	607.0A
27	606.0	605.0	609.0	603.0	604.0	605.0A
30	600.0		605.0	596.0	599.0	600.0A

December 1985

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	629.0	626.0	630.0	612.0	612.0	613.0
4	620.0	621.0	621.0	614.0	617.0	618.0
5	618.0	619.0	619.0	610.0	617.0	616.0
6	610.0		625.0	610.0	624.0	623.0
9	618.0	619.0	624.0	610.0	611.0	613.0
10	614.1	615.0	619.0	612.0	616.0	615.0
11	614.0	615.0	617.0	612.0	616.0	617.0
12	610.0		619.0	605.0	612.0	613.0
13	613.0	614.0	619.0	610.5	611.0	612.0
16	612.0	610.0	617.0	609.0	613.0	612.0
17	611.0	612.0	613.0	601.0	602.0	601.0
18	601.0	600.0	604.5	598.0L	601.0	602.0
19	604.0		615.0	602.0	611.0	612.0
20	612.0	613.0	614.0	606.0	610.0	608.0
23	628.0	632.0	632.0H	621.0	626.0	627.0
24	626.0	627.0	628.0	622.1	627.0	628.0
25	625.0		628.0	623.0	623.0	624.0
26	621.0		622.0	613.0	614.0	616.0
27	616.0		619.0	612.0	613.0	614.0
30	613.0	612.0	614.0	606.0	609.0	610.0

February 1986

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	640.0		640.0	623.0	622.0B	623.0A
4	632.0		632.0	624.0	626.0B	628.0A
5	628.0		628.0	620.0	626.0B	627.0A
6	620.0		635.0	620.0	632.0B	634.0A
9	628.0		631.0	621.0	623.0	
10	625.0		628.0	624.0	624.5	626.0
11	620.0		628.0	620.0	626.5	628.0
12	620.0		628.0	615.0	622.0B	623.0A
13	625.0		625.0	620.0	620.0B	622.0A
16	618.0	620.0	627.0	618.0	622.0	
17	620.0		622.0	610.0	610.0	611.5A
18	610.0		615.0	607.0L	610.0	611.0A
19	613.0	613.2	624.0	612.0	620.5	621.2
20	621.0		623.0	616.0	617.0	619.0
23	642.0	645.0	645.0H	632.0	635.0B	637.0A
24	636.0	635.0	639.0	632.0	637.0B	638.0A
25	635.0		638.0	633.0	633.0	634.0A
26	631.0		631.0	623.0	625.0B	626.0A
27	625.0	626.0	628.0	622.0	623.0B	624.0A
30	620.0		625.0	615.0	615.0	618.0

April 1986

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	650.0	648.0	650.0	633.0	633.0	635.0
4	640.0		640.0	635.0	637.0B	
5	637.0		640.0	630.0	636.0B	637.0A
6	640.0		645.0	640.0	643.0B	644.0A
9	635.0		645.0	632.0	633.0B	634.0A
10	634.4		640.0	634.4	634.0B	635.0A
11	632.0		638.0	632.0	636.0	637.0
12	629.0	630.0	640.0	628.0	632.0B	633.0A
13	635.0		635.0	631.0	631.0A	
16	630.0		636.0	630.0	632.0A	
17	630.0		630.0	621.0	621.0	621.5A
18	620.0		625.0	618.0L	623.0	621.0
19	628.0		630.5	628.0	630.5B	
20	634.0		634.0	627.5	627.5A	
23	655.0		655.0H	642.0	645.0B	647.0A
24	648.0		649.0	643.0	647.0B	648.0A
25	642.0		649.0	642.0	642.0B	644.0A
26	642.0		642.0	635.0	635.0B	636.0A
27	638.0		638.0	633.0	633.5	635.0
30	633.0		634.0	626.0	627.0B	628.0A

June 1986

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	660.0		660.0	640.0	640.0	645.0
4	653.0	655.0	655.0	645.0	647.0B	648.0A
5	650.0		650.0	641.0	647.0B	648.0A
6	645.0		655.0	645.0	654.0B	655.0A
9	650.0		655.0	644.5	644.5A	
10	650.0		650.0	645.0	645.0	
11	645.0		648.0	644.0	645.0	647.0
12	640.0		649.0	636.0	642.0B	644.0A
13	645.0		645.0	641.5	641.5A	
16	640.0		645.0	640.0	642.0B	643.0A
17	643.0	640.0	643.0	631.0	631.0	632.0A
18	631.0		635.0	628.0L	631.5	633.0
19	635.0		643.0	633.0	642.0	641.0
20	643.0		643.0	638.0	637.0B	639.0A
23	660.0		665.0H	654.0	656.0B	657.0A
24	655.0		658.0	653.0	658.0A	
25	655.0		659.0	653.0	653.0B	655.0A
26	650.0	652.0	655.0	645.0	645.0B	647.0A
27	646.0		648.0	642.0	643.0B	645.0A
30	642.0		645.0	635.0	635.0	637.5A

August 1986

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	670.0		675.0H	655.0	655.0	657.0
4	660.0		663.0	658.0	658.0A	
5	662.0		662.0	650.0	658.0B	660.0A
6	655.0		666.0	655.0	666.0B	
9	665.0		665.0	655.0	655.0B	657.0A
10	660.0		660.0	655.0	655.0B	657.0A
11	653.5		658.0	653.5	658.0B	
12	655.0		660.0	650.0	653.0B	655.0A
13	654.5		656.0	652.5	652.5A	
16					653.5N	
17	645.0	675.0	[illegible]	[illegible]	[illegible]	
18	640.0		642.5	640.0L	642.5B	
19					652.0A	
20	652.0		652.0	649.0	649.0A	
23	670.0		670.0	665.0	667.0B	668.0A
24	668.0		669.0	665.0	669.0B	
25	666.0		666.0	666.0	664.0B	666.0A
26					657.0N	
27	657.0		657.0	655.0	654.0B	656.0A
30	650.0		655.0	648.0	648.0A	

October 1986

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	685.0		685.0H	669.5	669.5A	
4	673.0		673.0	669.0	669.0A	
5	674.5		674.5	660.0	670.0B	672.0A
6	673.0		678.0	673.0	678.0B	
9	675.0		675.0	665.0	667.0B	669.0A
10					667.5N	
11					669.5N	
12	660.0		665.5	660.0	665.5B	
13	670.0		670.0	664.0	664.0A	
16					665.0N	
17						
18	650.0		654.0	650.0L	654.0B	
19					663.5N	
20	661.0		661.0	660.0	660.0B	661.0A
23	680.0		685.0	679.0	679.0A	
24					680.5N	
25	680.0		680.0	676.5	676.5A	
26					668.5N	
27	665.0		666.5	665.0	666.5B	
30	665.0		665.0	658.0	658.0B	660.0A

December 1986

Sep	Open		High	Low	Close	
2	HOLIDAY					
3	695.0		700.0H	675.0	682.0B	684.0A
4	680.0		685.0	680.0	680.0	
5	685.0		685.0	675.0	683.0B	684.0A
6	680.0		690.5	680.0	690.5B	
9	685.0		690.0	675.0	675.0	678.0
10	680.0		680.0	678.0	679.0B	680.0A
11	677.0		681.5	676.0	681.5B	
12	675.0		680.0	672.0	677.0B	678.0A
13	682.0		682.0	675.0	675.0B	677.0A
16	680.0		680.0	677.0	677.0A	
17						
18	665.0		666.0	658.0L	666.0B	
19	670.0		675.5	666.0	675.5B	
20	675.0		675.0	670.0	672.5B	
23	695.0		695.0	689.0	690.0B	692.0A
24	690.0		692.5	685.0	692.5B	
25	685.0		688.5	685.0	688.5A	
26	685.0		685.0	673.0	675.0B	681.0A
27	675.0		678.5	675.0	678.5B	
30	671.0		675.0	668.0	670.0B	671.0A

H = high   L = low   A = asked   B = bid   N = nominal

SILVER 1000 OZ VOLUME OF SALES

REPORTED IN CONTRACTS

Sep	85Sep	85Oct	85Dec	86Feb	86Apr	86Jun	86Aug	86Oct	86Dec	TOTAL
2	HOLIDAY									
3	8	200	4,117	68	29	47	24	1L	12	4,506
4	12	97	1,965	71	22	27	9	1	15	2,219
5	13	40	1,558	54	22	74	13	4	33	1,811
6	10	15L	1,251	33	12	29	8	1	12	1,371
9	2L	34	798	12L	8	19	2	1	21	897L
10	5	42	1,393	20	30	47	6		19	1,562
11	9	22	839	17	13	16	11		10	937
12	34H	125	1,550	39	86	52	170H	1	97H	2,154
13	19	100	617L	70	50	98H	11	85H	55	1,105
16	18	18	2,277	19	3L	12L			1L	2,348
17	7	69	1,327	85	22	58	1L	2	20	1,591
18	2	249	2,662	110	60	54	8	2	10	3,157
19	11	92	1,558	101	6	27			9	1,804
20	4	100	1,137	67	24	13	3	2	9	1,359
23	9	564	3,443	297H	123H	55	9	4	44	4,548
24	6	266	3,177	118	31	35	3		76	3,712
25	3	158	910	74	37	49	1	1	6	1,239
26		381	6,413H	172	31	40			22	7,059H
27		543	1,092	246	25	25	1	2	4	1,938
30		1,159H	2,282	135	22	33	5	6	10	3,652
TOTAL	172	4,274	40,366	1,808	656	810	285	113	485	48,969

SILVER 1000 OZ OPEN CONTRACTS

REPORTED IN CONTRACTS

Sep	85Sep	85Oct	85Dec	86Feb	86Apr	86Jun	86Aug	86Oct	86Dec	TOTAL
2	HOLIDAY									
3	21	2,940H	15,349H	1,301L	906	1,958	535L	66L	498L	23,574H
4	17	2,907	15,134	1,324	914	1,967	538	67	512	23,380
5	11	2,851	15,157	1,331	919	1,967	538	69	513	23,356
6	15	2,866	14,954	1,340	927	1,965	539	70	519	23,195
9	9	2,883	14,814	1,343	927	1,972	540	71	538	23,097
10	12	2,864	15,024	1,348	900	1,909	539	71	526	23,253
11	16	2,867	14,957	1,354	929	1,947	539	71	525	23,205
12	27	2,862	14,850	1,370	904L	1,961	555	72	512	23,118
13	33	2,871	14,852	1,363	906	1,938L	558	75	516	23,112
16	35H	2,864	14,869	1,371	907	1,944	558	75	517	23,140
17	6	2,859	15,006	1,384	918	1,949	559	77	521	23,279
18	4L	2,734	14,229	1,406	958	1,958	562H	79	531	22,461
19	8	2,735	14,168	1,438	961	1,965	562	79	540	22,456
20	8	2,708	14,105	1,459	983	1,972	560	81	544	22,420
23	13	2,325	14,037L	1,545	1,027	1,994	558	82	563H	22,144
24	13	2,225	15,123	1,568	1,048	2,007	561	82	542	23,169
25	10	2,095	15,336	1,582	1,072	2,014	561	83	544	23,297
26	8	1,931	14,851	1,571	1,097	2,031	561	83	545	22,678
27		1,655	15,050	1,597	1,115H	2,040	560	85	546	22,648
30		1,106L	15,047	1,615H	1,113	2,058H	560	90H	548	22,137L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

October 1985

Oct	Open		High	Low	Close	
1	595.0		604.0	595.0L	603.0B	605.0A
2	601.0		606.0	601.0	605.0	606.0
3	615.0		640.0	615.0	638.0B	640.0A
4	635.0		642.0H	628.0	632.0B	633.0A
7	630.0		631.5	630.0	631.5B	
8	625.0		633.0	625.0	627.0B	628.0A
9	626.0		626.0	621.0	621.0A	
10	621.0		621.0	620.0	620.0	
11	621.5		629.0	619.0	629.0	
14	628.0		628.0	623.0	627.0B	628.0A
15	627.5		629.0	623.0	623.0A	
16	615.0		616.0	609.5	609.5A	
17	613.0		615.0	613.0	613.0	615.0
18	618.0		618.0	614.0	618.0	
21	615.0		615.0	612.0	614.0B	615.0A
22	613.0		622.0	613.0	622.0B	
23	620.0		620.0	616.0	616.0B	618.0A
24	621.0		621.0	619.0	619.0	
25	612.0		620.0	612.0	620.0B	
28	618.0		620.0	617.0	618.0B	620.0A
29						
30						
31						

November 1985

Oct	Open		High	Low	Close	
1						
2	608.0		609.0	608.0L	609.0B	610.0A
3					643.0N	
4					636.0N	
7					636.0N	
8					631.5N	
9	630.0		630.0H	625.0	625.0A	
10					624.0N	
11					630.0N	
14					631.0N	
15					626.0N	
16					612.0N	
17					617.0N	
18					618.0B	620.0A
21					618.0N	
22					623.0N	
23					618.0N	
24					620.0N	
25					620.0N	
28					619.0N	
29	620.0		620.0	618.0	619.0B	621.0A
30	615.0		615.0	613.0	613.0B	615.0A
31	610.0		610.0	609.0	609.0A	

December 1985

Oct	Open		High	Low	Close	
1	609.0	607.0	615.0	606.0L	612.5	613.0
2	610.0		617.0	610.0	613.0	614.0
3	630.0	629.0	651.0	622.0	647.0	646.0
4	644.0	643.0	653.0H	635.0	640.0	642.0
7	637.0	638.0	642.0	635.0	640.0	641.0
8	636.0	637.0	641.0	634.5	635.0	636.0
9	638.0	639.0	640.0	628.0	628.0	629.0
10	629.0		633.0	626.0	627.0	628.0
11	629.0	630.0	635.0	627.0	633.0	634.0
14	631.0	632.0	635.0	630.0	634.0	635.0
15	634.0	635.0	635.0	630.0	630.0	
16	628.0	627.0	628.0	615.0	615.0	616.0
17	622.0	621.0	624.0	618.0	620.0	621.0
18	623.0	622.0	624.0	618.2	623.0	
21	622.0		624.0	616.0	621.0	622.0
22	620.0	619.0	630.0	619.0	626.0	627.0
23	626.0	627.0	627.0	621.0	622.0	
24	619.0	620.0	628.0	619.0	623.0	625.0
25	623.0		626.0	615.0	623.0	625.0
28	622.0	623.0	625.0	621.0	622.0	623.0
29	625.0		627.0	620.0	625.0	624.0
30	621.0	622.0	624.0	616.0	617.0	618.0
31	619.0	620.0	620.0	6[illegible]1.0	612.0	

February 1986

Oct	Open		High	Low	Close	
1	615.0		625.0	615.0L	622.0	
2	624.0		627.0	623.0	625.0	623.0
3	637.0	640.0	660.0	633.0	656.0	658.0
4	653.0	655.0	662.0H	643.0	649.0	651.0
7	645.0		652.0	645.0	649.0B	
8	650.0		650.0	644.0	644.5	646.0
9	647.0		649.0	638.0	638.0	639.0
10	640.0		642.0	636.0	636.0B	638.0A
11	639.0	638.0	643.0	637.0	642.0	643.0
14	642.0		644.5	640.0	644.3	644.5
15	645.0		645.0	639.0	638.0B	640.0A
16	637.0		637.0	624.0	624.5	625.0
17	632.0		633.0	628.0	628.0	630.0A
18	632.5		633.0	628.0	632.0	631.0
21	630.0	631.0	632.0	625.0	630.0	632.0
22	629.0		639.0	629.0	636.0	636.2
23	637.0		637.0	631.0	631.0	632.0
24	630.0		636.0	630.0	633.0	
25	631.0		633.0	628.0	633.0	
28	633.2		634.0	629.0	631.0	632.0A
29	635.0		635.2	631.0	634.0	
30	631.0	632.0	634.0	625.0	626.0B	628.0A
31	628.0		628.0	619.0	621.2	620.5

April 1986

Oct	Open		High	Low	Close	
1	628.0		635.0	628.0L	631.5	632.0
2	631.0		636.0	631.0	632.0B	633.0A
3	646.0		669.0	643.0	665.5	668.0
4	663.0	665.0	672.0H	655.0	659.0B	660.0A
7	658.0		662.0	655.0	658.5	662.0
8	65[illegible].0		660.0	654.0	653.0B	655.0A
9	657.0		657.0	647.5	647.5A	
10	650.0		652.0	645.0	646.0B	647.0A
11	649.0		654.0	649.0	652.0B	653.0A
14	652.0		654.0	647.0	654.0B	
15	653.0		654.0	648.5	648.5A	
16	648.0		648.0	633.5	633.5A	
17	642.0		643.0	638.0	638.0	639.0A
18	641.0		642.0	638.0	640.0B	641.0A
21	640.0	641.0	642.0	636.0	640.5	642.0
22	639.0		647.0	639.0	645.0B	646.0A
23	642.0		643.0	640.0	640.0B	641.0A
24	642.0		645.0	642.0	642.0B	643.0A
25	643.0		643.0	635.0	642.0B	643.0A
28	642.0		642.0	641.5	641.5	
29	647.0		647.0	640.0	643.0	643.5A
30	641.0	642.0	642.0	635.0	636.0B	637.0A
31	638.0	639.0	639.0	629.0	629.5	630.0

June 1986

Oct	Open		High	Low	Close	
1	635.0	637.0	645.0	635.0L	641.0B	642.0A
2	640.0		647.0	640.0	642.0B	643.0A
3	555.0		680.0	653.0	676.0	678.0
4	673.0	675.0	681.0H	663.0	670.0B	
7	668.0		670.0	666.0	668.0B	669.0A
8	668.0		669.0	664.0	664.0A	
9	665.0		665.0	657.5	657.5	658.0
10	660.0		661.0	654.0	654.0	656.5A
11	657.0		664.0	657.0	662.0B	663.0A
14	662.0		664.0	658.0	664.0	
15	665.0		665.0	658.5	658.5A	
16	658.0		658.0	642.0	642.0B	644.0A
17	652.0		653.0	648.0	647.0B	649.0A
18	652.0	653.0	653.0	649.0	651.0	
21	652.0		653.0	645.0	650.0	651.0A
22	648.0	649.0	658.0	648.0	655.0B	656.0A
23	656.0		656.0	650.0	650.0B	651.0A
24	650.0		656.0	650.0	652.0B	653.0A
25	650.0		655.0	645.0	652.0B	653.0A
28	653.0		654.0	650.0	651.0B	652.0A
29	655.0		655.0	650.0	653.5	654.0
30	650.0		653.0	645.0	646.0B	647.0A
31	648.0		648.0	637.5	638.0	639.0A

August 1986

Oct	Open		High	Low	Close	
1	650.0		655.0	650.0	651.0B	653.0A
2					652.0B	654.0A
3	670.0		686.0H	670.0	686.0B	
4	680.0		682.0	677.0	679.0B	681.0A
7	676.0		680.0	676.0	678.0B	680.0A
8	678.5		679.0	674.5	674.5A	
9	675.0		680.0	668.0	668.0A	
10	671.5		671.5	667.0	667.0A	
11	669.0		671.0	669.0	670.0	
14					674.5N	
15	672.0		672.0	671.0	670.0B	671.0A
16	670.0		670.0	653.0	653.0A	
17	662.0		662.0	658.0	658.0A	
18					659.0B	661.0A
21					661.0N	
22	666.0		666.0	665.0	665.0B	667.0A
23					661.0N	
24					663.0N	
25	660.0		663.0	655.0	663.0B	
28					662.0N	
29					664.0N	
30	659.5		659.5	655.0	656.0B	658.0A
31	655.0		655.0	649.0L	649.0A	

October 1986

Oct	Open		High	Low	Close	
1	660.0		663.0	660.0L	663.0B	
2	660.0		665.0	660.0	663.0B	665.0A
3	690.0		697.0	685.0	697.0B	
4	700.0		700.0H	690.0	690.0B	692.0A
7	690.0		690.0	690.0	690.0	
8	688.0		695.0	685.5	685.5A	
9	687.0		687.0	679.0	679.0A	
10	680.0		680.0	678.0	678.0A	
11	681.0		684.0	681.0	684.0B	
14					685.5N	
15	685.0		685.0	680.0	680.0A	
16	675.0		675.0	665.0	665.0	
17	671.0		675.0	668.5	668.5A	
18					670.0B	671.0A
21					672.0N	
22	677.0		677.0	675.0	676.0B	678.0A
23					672.0N	
24					674.0N	
25	667.0		674.0	667.0	674.0B	
28					673.0N	
29					675.0N	
30	667.0		668.0	667.0	668.0B	
31					659.5N	

December 1986

Oct	Open		High	Low	Close	
1	665.0		674.0	665.0L	673.0B	674.0A
2	675.0		675.5	675.0	675.5B	
3	685.0		710.0H	685.0	708.0B	709.0A
4	710.0		710.0	700.0	702.0B	703.0A
7	698.0		701.5	695.0	701.5B	
8	700.0		705.0	697.0	697.0A	
9	700.0		700.0	690.0	690.0B	691.0A
10	693.0		693.0	689.5	689.5A	
11	695.0		695.5	690.0	695.5B	
14	691.0		697.0	690.0	697.0B	
15					691.5N	
16	685.0		685.0	673.0	673.0	675.0
17	682.0		682.0	680.0	680.0	
18	683.0		685.0	681.5	681.5A	
21	685.0		685.0	680.0	683.5B	
22	685.0		690.0	585.0	688.0	688.5
23	685.0		686.0	683.5	683.5A	
24	679.0		690.0	679.0	685.0B	686.0A
25	680.0		685.5	680.0	685.5B	
28	685.0		685.0	684.5	684.5A	
29	685.0		686.5	685.0	686.5B	
30	685.0		685.0	677.0	679.0B	680.0A
31	675.0		675.0	670.0	670.0B	671.0A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

February 1987

Oct	Open	High	Low	Close	
1					
2					
3					
4	725.0	725.0**H**	714.5	714.5**A**	
7	710.0	713.5	710.0	713.5**B**	
8	715.0	715.0	709.0	709.0**A**	
9				702.5**N**	
10				701.5**N**	
11				707.5**N**	
14				709.0**N**	
15	710.0	710.0	703.5	703.5**A**	
16	695.0	695.0	686.0	686.0**A**	
17	695.5	695.5	691.0	691.0**A**	
18	690.0	693.0	690.0	693.0**B**	
21				695.5**N**	
22	695.0	700.5	695.0	700.5**B**	
23	697.0	697.0	695.5	695.5**A**	
24				697.5**N**	
25	693.0	697.5	690.0	697.5**B**	
28				696.5**N**	
29	695.0	698.5	695.0	698.5**B**	
30	695.0	695.0	690.0	691.0**B**	692.0**A**
31	685.0	685.0	680.0**L**	680.0	682.0**A**

SILVER 1000 OZ VOLUME OF SALES
REPORTED IN CONTRACTS

Oct	85Oct	85Nov	85Dec	86Feb	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	TOTAL
1	193		1,483	85	20	31	2	3	9		1,826
2	87	45**H**	1,919	91	11	16		4	4		2,177
3	47		7,700**H**	268	97	279	7	3	8		8,409**H**
4	16		6,246	471	97	93	4	5	33	2	6,967
7	19		4,259	209	28	27	2	1**L**	5	1**L**	4,551
8	73		5,409	122	108	68	24	18	21	1	5,844
9	12	5	1,874	140	18	23	5	6	33		2,116
10	30		1,679	70	34	26	3	5	5		1,852
11	56		1,187	103	14	26	6	5	9		1,406
14	6**L**		698	76	18	19			5		822
15	161		691	63	21	13**L**	1**L**	2		3	955
16	57		2,576	208	53	114	16	15	24	1	3,064
17	47		1,702	408	82	245	29	20**H**	12	3	2,548
18	9		562**L**	110	19	72			7	3	782**L**
21	67		613	80	27	51			5		843
22	8		3,883	144	84	48	3	2	16	1	4,189
23	365**H**		1,603	551	24	33			20	1	2,597
24	6		1,727	1,088**H**	7**L**	34			70**H**		2,932
25	31		4,611	147	27	52	1	1	8	1	4,879
28	12		2,454	46**L**	129	132			3**L**		2,776
29		4**L**	3,662	214	57	289			7	1	4,234
30		10	1,162	107	65	158	21	1	20	6	1,550
31		6	2,272	237	170**H**	903**H**	31**H**		21	7**H**	3,647
TOTAL	1,302	70	59,972	5,038	1,210	2,752	155	91	345	31	70,966

SILVER 1000 OZ OPEN CONTRACTS
REPORTED IN CONTRACTS

Oct	85Oct	85Nov	85Dec	86Feb	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	TOTAL
1	161		15,205	1,615**L**	1,122**L**	2,069**L**	562	93	550**L**		21,377
2	115	25	14,620**L**	1,628	1,127	2,079	562	91	551		20,798**L**
3	93	25	16,549	1,660	1,172	2,158	564	93	555		22,869
4	70	25	17,380	1,713	1,206	2,149	565	92	561	2**L**	23,763
7	82	25	17,874**H**	1,690	1,191	2,160	564	91	562	3	24,242**H**
8	120	25	16,784	1,722	1,179	2,166	556	89**L**	563	4	23,208
9	80	25	16,642	1,731	1,183	2,172	558	89	576	4	23,060
10	103	25	16,351	1,726	1,195	2,173	559	90	575	4	22,801
11	99	25	16,437	1,734	1,201	2,183	560	90	580	4	22,913
14	70	25	16,587	1,743	1,213	2,189	560	90	581	4	23,062
15	117	25	16,594	1,749	1,224	2,191	560	92	581	7	23,140
16	60	25	16,394	1,782	1,233	2,236	552**L**	95	587	8	22,972
17	81	25	16,323	1,823	1,259	2,340	572**H**	96	583	9	23,111
18	36	25	15,784	1,835	1,249	2,374	572	96	587	7	22,565
21	33	25	15,705	1,861	1,261	2,381	572	96	589	7	22,530
22	37	25	16,565	1,870	1,262	2,399	571	96	591	8	23,424
23	343**H**	25	15,865	1,925	1,273	2,419	571	96	598	8	23,123
24	12**L**	25	16,469	1,983	1,278	2,420	571	96	611	8	23,473
25	19	25	16,194	1,973	1,284	2,448	570	97**H**	612	9	23,231
28	12	25	15,386	1,961	1,320**H**	2,493	570	97	613	9	22,486
29		27	15,751	2,003	1,263	2,632	570	97	614	9	22,966
30		30**H**	15,092	2,014	1,255	2,728	570	97	616	13	22,415
31		6**L**	15,092	2,076**H**	1,257	3,357**H**	567	97	618**H**	18**H**	23,088

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

November 1985

Nov	Open		High	Low	Close	
1	612.0		612.0	610.0	611.0B	613.0A
4	613.0		613.0	610.0	609.0B	611.0A
5	610.0		610.0	605.0	608.0B	610.0A
6	609.0		609.0	605.0	605.0	609.0A
7	603.0		603.0	602.0L	601.0B	603.0A
8	605.0		611.0	603.0	611.0B	
11	605.5		607.0	605.5	607.0B	
12	605.0		613.5	605.0	613.5	
13	613.0		617.0	613.0	617.0B	618.0A
14	615.0		615.0	612.0	612.0A	
15	610.0		610.0	608.0	608.0A	
18					608.0N	
19	608.0		612.0	608.0	610.0	
20	615.0		615.0	615.0	615.0	
21	612.0		617.0	612.0	617.0B	
22	620.0		622.0	620.0	622.0	
25	627.5		628.0H	625.0	625.0	
26						
27						
28	HOLIDAY					
29						

December 1985

Nov	Open		High	Low	Close	
1	611.0		622.0	608.0	616.0	
4	613.0		616.0	612.0	612.0	613.0
5	611.0	612.0	614.0	610.0	611.0	612.0
6	612.0	613.0	614.0	611.0	611.0	612.0
7	608.0	609.0	611.0	604.0	605.0	606.0
8	606.0	607.0	614.0	603.0L	613.0	614.0
11	610.0		612.0	609.0	610.0	
12	611.0		619.0	609.0	617.0	
13	616.0	617.0	624.0	615.0	620.5	620.0
14	620.0	619.0	622.0	613.0	614.0	
15	615.0	616.0	619.0	609.0	609.0	610.0
18	612.0	611.0	613.0	608.0	610.0	
19	613.0		615.0	609.0	611.0	
20	617.0	616.0	622.0	615.0	617.0	
21	619.0	620.0	620.0	616.0	618.0	
22	616.0		627.0	616.0	623.0	
25	627.0	628.0	633.0H	625.0	628.0	629.0
26	626.0	627.0	627.0	621.0	624.0	
27	621.0	622.0	622.0	605.0	606.0	605.0
28	HOLIDAY					
29	611.0	612.0	612.0	606.0	606.0	

January 1986

Nov	Open		High	Low	Close	
8	612.0		618.0	612.0	618.0B	
11					614.0N	
12	623.0	625.0	625.0	623.0	623.0	625.0
13	625.0		625.0	624.0	624.0A	
14	620.0		620.0	618.0	618.0A	
15					614.0N	
18					614.0N	
19	615.0		615.0	615.0	615.0	
20					621.0N	
21					622.0N	
22					627.0N	
25	635.0		638.0H	633.0	633.0B	634.0A
26	633.0		633.0	629.0	629.0	
27	625.0		625.0	611.0L	609.0B	611.0A
28	HOLIDAY					
29					611.0N	

February 1986

Nov	Open		High	Low	Close	
1	620.0		630.0	617.0	624.5	625.0
4	623.0		624.0	620.0	620.0	621.5A
5	620.0		624.0	619.0	620.0B	621.0A
6	622.0		623.0	620.0	620.0B	621.0A
7	617.0	618.0	621.0	613.0L	613.0	613.5A
8	616.0		624.0	613.0	622.0B	623.0A
11	619.0	620.0	623.0	619.0	619.0	620.2
12	619.0	620.0	628.0	619.0	625.0	626.0
13	626.0	627.0	634.0	625.0	628.0	629.0
14	628.0		631.0	622.0	623.0B	
15	623.0	624.0	628.0	617.0	619.0	620.0
18	619.0		623.0	618.0	620.0	619.0
19	621.0	623.0	625.0	619.0	619.0B	621.0A
20	625.0	627.0	632.0	625.0	627.0	626.0
21	628.0	629.0	629.5	626.0	626.0B	628.0A
22	625.0	626.0	636.0	625.0	632.0	633.0
25	638.0		643.0H	635.0	638.0	639.0
26	637.0	638.0	638.0	631.0	635.0	634.0
27	631.0		632.0	616.0	616.0	617.0
28	HOLIDAY					
29	620.0	621.0	622.0	615.0	616.0	617.0

April 1986

Nov	Open		High	Low	Close	
1	629.0		640.0	626.0	633.5	635.0
4	633.0		633.0	630.0	630.0B	631.0A
5	631.0		632.0	628.0	629.0B	630.0A
6	632.0		633.0	629.5	629.5A	
7	627.0		630.0	621.0	622.5	623.0
8	626.0		632.0	622.0	631.0B	632.0A
11	630.0		630.0	626.0	627.0B	628.0A
12	630.0		636.0	629.0	636.0	
13	635.0	636.0	642.0	633.0	637.0B	638.0A
14	639.0		639.0	632.0	632.0	633.0
15	635.0		636.0	626.0	627.0B	629.0A
18	631.0		631.0	627.0	630.0	628.0
19	633.0		633.0	628.0	628.0B	630.0A
20	634.0		640.0	634.0	635.0	
21	639.0		639.0	634.0	635.0	636.0A
22	635.0		645.0	635.0	640.0B	642.0A
25	647.0		652.0H	645.0	647.0	649.0
26	647.0		647.0	640.0	644.0	643.0
27	641.0		641.0	620.0L	620.0	622.0
28	HOLIDAY					
29	630.0		630.0	624.0	624.0B	626.0A

June 1986

Nov	Open		High	Low	Close	
1	636.5		650.0	636.0	642.0B	644.0A
4	642.0	643.0	645.0	640.0	639.0B	641.0A
5	640.0		643.0	638.0	639.0	
6	642.0		643.0	638.0	638.0	640.0
7	637.0		640.0	630.0L	632.0	634.0
8	634.0	635.0	641.0	632.0	641.0B	643.0A
11	640.0		641.0	637.0	637.0	
12	641.0		647.0	639.0	645.0	647.0
13	646.0	647.0	652.0	641.0	646.0B	647.0A
14	649.0		650.0	642.0	642.0	643.0
15	645.0		647.0	636.0	636.0	637.0
18	640.0	641.0	642.0	636.0	639.0	637.0
19	640.0	641.0	644.0	637.0	638.0	
20	645.0	646.0	649.5	644.0	644.0	
21	649.0		649.0	643.0	644.0B	646.0A
22	646.0		655.0	644.5	650.0	651.0
25	655.0	656.0	661.0H	653.0	657.5	659.0
26	656.0	657.0	657.0	649.0	653.0	654.0
27	651.0		651.0	630.0	630.0	
28	HOLIDAY					
29	638.0	639.0	642.0	634.0	636.0	635.0

August 1986

Nov	Open		High	Low	Close	
1	648.0		659.0	645.0	652.0B	654.0A
4	650.0		650.0	650.0	650.0	
5	650.0		650.0	649.0	649.0A	
6	648.0		649.0	648.0	649.0	
7	648.0		648.0	642.0L	642.0A	
8	645.0		651.0	644.0	651.0B	
11	647.0		650.0	646.0	646.0A	
12	649.0		655.0	649.0	653.0B	655.0A
13	660.0		665.0	655.5	655.5A	
14	657.0		657.0	651.0	651.0	652.0
15	655.0		655.0	646.0	646.0A	
18	648.8		648.8	647.0	645.0B	647.0A
19	649.8		650.0	646.0	646.0B	648.0A
20	657.0		657.0	654.0	654.0	655.0
21	656.5		657.0	653.2	653.0B	656.0A
22	655.0		665.0	655.0	658.0B	660.0A
25	670.0		670.0H	665.0	668.0	667.0
26	664.0		665.0	662.0	662.5	663.0
27	658.0		658.0	645.0	644.0B	646.0A
28	HOLIDAY					
29	647.0		648.0	645.0	644.0B	646.0A

October 1986

Nov	Open		High	Low	Close	
1	660.5		665.0	660.5	663.5	665.0
4	660.0		660.5	660.0	660.5B	
5					659.5N	
6	658.0		659.5	658.0	659.5B	
7	658.0		658.0	652.5	652.5A	
8	650.0		661.5	650.0L	661.5B	
11					655.0N	
12					663.0N	
13					664.5N	
14					660.5N	
15	660.0		660.0	655.0	655.0A	
18	660.0		660.0	656.0	654.0B	656.0A
19					656.0N	
20	665.0		665.0	662.0	662.0A	
21					663.0N	
22	672.0		675.0	668.0	668.0A	
25	678.0		680.0H	675.0	676.0B	677.0A
26	672.0		672.0	672.0	672.0	
27	663.0		667.0	655.0	654.0B	656.0A
28	HOLIDAY					
29	659.0		659.0	655.0	655.0	

December 1986

Nov	Open		High	Low	Close	
1	670.0		680.0	670.0	674.0B	675.0A
4	673.0		673.0	671.0	671.0B	672.0A
5	670.0		675.0	666.0	670.0B	671.0A
6	670.0		670.0	668.0	670.0A	
7	667.0		667.0	661.0	663.0B	664.0A
8	666.0		672.5	660.0L	672.5B	
11	670.0		670.0	665.0	665.0	
12	668.0		675.0	668.0	671.0B	673.0A
13	677.0		680.0	673.5	673.5A	
14	679.0		680.0	670.0	669.0B	671.0A
15	675.0		675.0	664.0	664.0	665.0
18	668.0		670.0	665.0	664.0B	666.0A
19	670.0		670.0	666.0	666.0A	
20	675.0		680.0	671.0	671.0A	
21	675.0	678.0	678.0	673.0	672.0B	674.0A
22	675.0		685.0	674.0	676.0B	678.0A
25	682.0	685.0	690.0H	682.0	688.0	686.0
26	687.0		687.0	680.0	680.0	682.0
27	680.0		680.0	664.0	664.0	666.0
28	HOLIDAY					
29	670.0		670.0	664.0	662.0B	664.0A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

Nov	February 1987					April 1987				
	Open	High	Low	Close		Open	High	Low	Close	
1	680.0	686.0	680.0	686.0**B**						
4	683.0	683.0	683.0	683.0						
5				682.0**N**						
6				682.0**N**						
7	678.0	678.0	675.0	675.0						
8	670.0	684.0	670.0**L**	684.0**B**						
11	680.0	680.0	674.0	674.0**A**						
12				681.0**N**						
13	690.0	690.0	682.5	682.5**A**						
14				679.5**N**						
15				673.0**N**						
18	670.0	675.0	670.0	674.0**B**	676.0**A**					
19	680.0	680.0	676.0	676.0**A**						
20				680.0**N**						
21				683.0**N**						
22	691.0	691.0	686.0	686.0**A**						
25	700.0	700.0**H**	695.0	695.0**B**	696.0**A**					
26	695.0	695.0	690.0	691.0		705.0	705.0**H**	700.5	700.5	
27	690.0	690.0	675.0	674.0**B**	676.0**A**	694.0	694.0	685.0**L**	684.0**B**	686.0**A**
28	**HOLIDAY**					**HOLIDAY**				
29	680.0	680.0	675.0	675.0**A**		690.0	690.0	685.0	685.0**A**	

SILVER 1000 OZ VOLUME OF SALES
REPORTED IN CONTRACTS

Nov	85Nov	85Dec	86Jan	86Feb	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
1	20	3,016		277	232	247	8	2	38	5		3,845
4	2	694		94	13**L**	127	3	1**L**	38	4		976
5	12	785		118	226	303	1**L**		28			1,473
6	8	726		133	32	172	8	3	15**L**			1,097
7	1**L**	1,889		367	241	300	18	9	50	3		2,878
8	3	2,570	1**L**	185	259	407	3	1	27	1**L**		3,457
11	4	376**L**		68**L**	26	95	4		25	1		599**L**
12	30**H**	5,204	3	313	177	131	4		46			5,908
13	3	2,368	3	297	304	389	214**H**		24	2		3,604
14	1	1,977	1	308	120	88**L**	40		38			2,573
15	6	4,043		271	195	265	7	1	96			4,884
18		1,028		411	52	128	10	1	57	12		1,699
19	9	1,168	1	188	49	271	14		46	2		1,748
20	1	5,751		1,149	122	485	8	2	169			7,687
21	6	2,413		620	126	245	44		67			3,521
22	11	4,522		1,225	214	611	17	12	155	1		6,768
25	24	4,036	4	1,910	552	739	22	23**H**	270	1		7,581
26		3,703	2	1,048	497	657	27	4	627**H**	14**H**	4**H**	6,583
27		6,282**H**	9**H**	3,215**H**	817**H**	996**H**	20	6	432	9	2**L**	11,788**H**
28	**HOLIDAY**											
29		3,762		2,972	273	462	8	5	93	2	2	7,579
TOTAL	141	56,313	24	15,169	4,527	7,118	480	70	2,341	57	8	86,248

SILVER 1000 OZ OPEN CONTRACTS
REPORTED IN CONTRACTS

Nov	85Nov	85Dec	86Jan	86Feb	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
1	15	14,394**H**		2,128**L**	1,174**L**	3,110	568**L**	98**L**	635**L**	18**L**		22,140
4	15	13,937		2,135	1,176	3,006**L**	570	99	652	20		21,610
5	11	13,843		2,166	1,297	3,188	570	99	657	20		21,851
6	10	13,551		2,197	1,265	3,270	576	98	661	20		21,648
7	6	13,512		2,235	1,289	3,374	569	103	682	22		21,792
8	2**L**	13,990	1**L**	2,275	1,381	3,438	570	103	692	21		22,473
11	3	13,616	1	2,289	1,384	3,476	573	103	703	22		22,170
12	9	14,042	4	2,411	1,510	3,555	575	103	722	22		22,953
13	6	14,015	2	2,471	1,700	3,748	699	103	737	24		23,505**H**
14	4	12,948	1	2,578	1,682	3,768	677	103	762	24		22,547
15	6	12,049	1	2,595	1,836	3,903	683	104	790	24		21,991
18		11,690	1	2,776	1,856	3,941	683	105	814	18		21,884
19	5	11,411	2	2,840	1,865	4,008	693	105	839	18		21,786
20	4	11,343	2	3,530	1,926	4,193	700**H**	105	913	18		22,734
21	8	9,545	2	3,408	1,942	4,317	656	105	960	18		20,961**L**
22	10	9,839	2	3,798	2,032	4,636	639	113	1,032	19		22,120
25	16**H**	7,832	4	4,750	2,258	5,073	624	127	1,218	20		21,922
26	2	6,131	5	5,086	2,443	5,420	633	130	1,586	29	4**L**	21,469
27		4,542	9**H**	6,591	2,893	5,930	648	136	1,841	38	6	22,634
28	**HOLIDAY**											
29		2,387**L**	9	7,415**H**	2,917**H**	6,072**H**	654	141**H**	1,866**H**	40**H**	8**H**	21,509

H = high   **L** = low   **A** = asked   **B** = bid   **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

December 1985

Dec	Open		High	Low	Close	
2	608.0		611.0	600.0	509.0**B**	611.0**A**
3	606.0	607.0	610.0	604.0	605.0**B**	606.0**A**
4	612.0		612.0**H**	602.0	602.0	604.0**A**
5	607.0		607.0	603.0	606.0**B**	607.0**A**
6	604.0	605.0	607.0	601.0	601.0	602.0**A**
9	593.0	595.0	595.0	580.0	580.0	
10	575.0	578.0	582.0	572.0	580.0	582.0
11	565.0		578.0	565.0**L**	576.0**B**	578.0**A**
12	579.0		585.0	578.0	583.0**B**	585.0**A**
13	588.0		590.0	583.0	588.0**B**	590.0**A**
16	585.0		592.0	583.0	589.0**B**	591.0**A**
17	590.0		590.0	578.0	578.0**A**	
18	575.0		584.0	570.0	584.0**B**	585.0**A**
19	583.0		593.0	582.0	582.0**B**	584.0**A**
20	585.0		592.0	583.0	584.0	585.0
23	590.0		592.0	575.0	575.0**B**	577.0**A**
24	575.0		580.0	572.0	579.0	580.0
25	**HOLIDAY**					
26	577.0		579.0	575.0	574.0**B**	576.0**A**
27						
30						
31						

January 1986

Dec	Open		High	Low	Close	
2					614.0**N**	
3					610.0**N**	
4					609.0**N**	
5					611.0**N**	
6					607.0**N**	
9	605.0		605.0**H**	584.0	584.0**A**	
10					581.0**N**	
11	575.0		582.0	575.0**L**	579.0**B**	581.0**A**
12	586.0		590.0	585.0	586.0**B**	588.0**A**
13					591.0**N**	
16	585.0		595.0	585.0	591.0**B**	593.0**A**
17	590.0		590.0	579.0	579.0**A**	
18					586.0**N**	
19					584.0**N**	
20					585.0**N**	
23					577.0**N**	
24					580.0**N**	
25	**HOLIDAY**					
26	577.0		577.0	576.0	576.0**A**	
27	585.0		585.0	585.0	585.0**B**	587.0**A**
30	589.0		589.0	582.0	585.0	
31	582.0		582.0	580.0	581.0**B**	583.0**A**

February 1986

Dec	Open		High	Low	Close	
2	618.0		622.0**H**	609.0	619.0	
3	617.0		619.0	613.0	614.0	
4	619.0	620.0	620.0	612.0	612.0	613.0
5	613.0		616.0	611.0	615.0	
6	613.0		616.0	610.0	611.0	
9	605.0	603.0	605.0	587.0	588.0	589.0
10	588.0	589.0	592.0	580.5	585.0	
11	577.0	575.0	588.0	575.0**L**	583.0	582.0
12	586.0		592.0	584.0	591.0	
13	595.0		596.0	591.0	595.0	
16	592.0		599.0	589.0	596.0	
17	598.0		598.0	582.0	582.0	583.0
18	578.0	579.0	590.0	575.0	589.0	590.0
19	588.0	589.0	599.0	587.0	588.0	
20	588.0	589.5	596.0	588.0	589.0	
23	593.0		598.0	580.0	580.0	581.0
24	581.0	582.0	585.0	579.0	583.0	585.0
25	**HOLIDAY**					
26	584.0		585.0	580.0	580.0	
27	585.0		597.0	583.0	591.0	
30	592.0	593.0	593.0	585.0	589.0	591.0
31	586.0		589.0	585.0	587.0	

March 1986

Dec	Open		High	Low	Close	
2						
3						
4						
5						
6						
9						
10						
11						
12						
13						
16						
17						
18						
19						
20						
23						
24						
25	**HOLIDAY**					
26						
27	596.0		598.0**H**	596.0	595.0**B**	597.0**A**
30	597.0		597.0	592.5	593.0**B**	595.0**A**
31	590.0	591.0	591.0	590.0**L**	590.0**B**	592.0**A**

April 1986

Dec	Open		High	Low	Close	
2	625.0	626.0	630.0**H**	618.0	627.0	627.5**A**
3	625.0		628.0	622.5	622.5**A**	
4	628.2		628.2	621.0	621.0**B**	622.0**A**
5	624.0		625.0	621.0	623.0**B**	624.0**A**
6	624.0	623.0	624.0	619.0	619.0**B**	620.0**A**
9	613.0		613.0	595.0	596.0	597.0
10	596.0	597.0	601.0	588.0	593.0	
11	583.0	585.0	596.0	583.0	589.0	591.0**A**
12	595.0		601.0	593.0	599.0	
13	603.0		603.2	599.0	602.0	603.0**A**
16	601.0		608.0	598.0	604.0	
17	605.0	606.0	606.0	590.0	591.0	590.0
18	588.0	586.0	597.0	582.0**L**	596.0**B**	598.0**A**
19	598.0	597.0	607.0	596.0	596.0	
20	597.0	599.0	604.0	596.0	596.0	597.0**A**
23	602.0		605.0	587.0	587.0	589.0
24	589.0		593.0	587.0	591.0**B**	592.0**A**
25	**HOLIDAY**					
26	591.0		591.0	588.0	588.0	589.0
27	592.0	591.0	608.0	591.0	599.0	601.0
30	602.0		602.0	594.0	597.0	598.0
31	595.0		597.0	593.0	595.5	596.0

June 1986

Dec	Open		High	Low	Close	
2	638.0	637.0	640.0**H**	628.0	636.0**B**	638.0**A**
3	634.0	635.0	638.0	632.5	632.0**B**	632.5**A**
4	638.0		639.0	630.5	630.0**B**	630.5**A**
5	634.0		635.0	630.0	632.0**B**	633.0**A**
6	634.0		634.0	629.0	629.0	
9	621.0	622.0	622.0	604.0	606.0	607.0
10	605.0	607.0	611.0	597.0	602.0	604.0
11	590.0	593.0	605.0	590.0**L**	599.0	600.0
12	602.0		610.0	601.0	607.5	608.0
13	612.0	613.0	613.0	607.5	611.0**B**	612.0**A**
16	610.0	611.0	617.0	606.0	612.5	613.0
17	614.0	615.0	615.0	600.5	600.0**B**	600.5**A**
18	598.0	596.0	607.0	591.0	605.0**B**	606.0**A**
19	605.0	606.0	616.0	604.0	604.0	605.0
20	607.2		614.0	606.0	606.0	606.2
23	613.0		617.0	596.0	596.0	597.0
24	599.0	600.0	602.0	596.0	600.0	600.2
25	**HOLIDAY**					
26	600.0		602.0	596.0	596.0	597.0
27	602.0	603.0	616.0	602.0	607.0**B**	610.0**A**
30	611.0	612.0	612.0	603.0	607.0	608.0
31	603.0	604.0	607.0	602.0	603.0	604.0

August 1986

Dec	Open		High	Low	Close	
2	646.0		646.5**H**	640.0	646.5**B**	
3	643.0		643.0	641.5	641.5**A**	
4	645.0		645.0	640.5	640.0**B**	640.5**A**
5	642.0		642.0	640.0	641.0**B**	643.0**A**
6	643.0		643.0	638.0	637.0**B**	638.0**A**
9	633.0		633.0	613.0	615.0	615.5**A**
10	610.0		620.0	608.0	611.0	
11	600.0	605.0	612.0	600.0**L**	608.0**B**	609.0**A**
12	615.0		618.0	612.0	616.0**B**	617.0**A**
13	622.0		622.0	618.0	620.0**B**	621.0**A**
16	620.0		625.0	618.0	621.0**B**	622.0**A**
17	624.0		624.0	608.0	608.0	610.0
18	606.0		615.0	600.0	614.0**B**	615.0**A**
19	627.0		627.0	612.5	612.5**A**	
20	612.0		621.0	612.0	613.0**B**	614.0**A**
23	605.0		605.0	605.0	605.0	606.0**A**
24	607.0		612.0	606.0	608.0**B**	609.0**A**
25	**HOLIDAY**					
26	610.5	610.0	610.5	604.5	604.5**A**	
27	610.0		620.0	610.0	615.0**B**	616.0**A**
30	615.0		618.0	615.0	616.0**B**	617.0**A**
31	613.0		614.0	610.0	612.0**B**	613.0**A**

October 1986

Dec	Open		High	Low	Close	
2	650.0		656.0**H**	648.0	656.0**B**	
3	654.5		654.5	651.0	651.0**A**	
4	655.0		655.0	650.5	650.0**B**	651.0**A**
5	651.0		651.5	651.0	651.5**B**	
6	650.0		653.0	647.5	647.5**A**	
9	640.0		640.0	625.0	624.0**B**	626.0**A**
10	620.0		625.0	620.0	620.0	
11	615.0		620.0	615.0	617.0**B**	618.0**A**
12	625.0		625.5	623.0	625.5**B**	
13	630.0		630.0	629.5	629.5**A**	
16					630.5**N**	
17	620.0		620.0	615.0	617.0**B**	618.0**A**
18	610.0		623.0	610.0**L**	623.0**B**	
19	625.0		625.0	621.0	621.0**A**	
20					622.0**N**	
23	632.0		632.0	614.0	614.0**A**	
24					616.0**B**	618.0**A**
25	**HOLIDAY**					
26	616.5		616.5	613.0	613.0**A**	
27	625.0		625.0	624.0	624.0**A**	
30					625.0**B**	
31					621.5**N**	

December 1986

Dec	Open		High	Low	Close	
2	668.0		668.0**H**	659.0	665.0**B**	666.0**A**
3	665.0		668.0	660.5	660.5**A**	
4	668.0		668.0	660.0	660.0	
5	665.0		665.0	660.0	660.0**B**	662.0**A**
6	663.0		663.0	656.0	656.0	657.0**A**
9	652.0	650.0	652.0	635.0	635.0	
10	630.0	633.0	640.0	625.0	629.0	
11	625.0		630.0	623.0	626.0**B**	627.0**A**
12	630.0		638.0	630.0	634.0**B**	635.0**A**
13	640.0		640.0	634.0	638.0**B**	639.0**A**
16	640.0		643.0	635.0	639.0**B**	640.0**A**
17	645.0		645.0	626.0	626.0	626.5**A**
18	623.0	625.0	631.5	618.0**L**	631.5**B**	
19	631.5		640.0	629.5	629.5	630.0
20	635.0		635.0	630.0	630.0**B**	631.0**A**
23	640.0		640.0	622.5	622.5**A**	
24	620.0		625.0	620.0	625.0	626.0**A**
25	**HOLIDAY**					
26	625.0		630.0	621.5	621.5	623.0
27	632.0		638.0	630.0	632.0**B**	633.0**A**
30	630.0		635.0	630.0	633.0**B**	
31	630.0		635.0	630.0	630.0**B**	631.0**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER 1000 OZ FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	February 1987					April 1987				
Dec	Open	High	Low	Close		Open	High	Low	Close	
2	670.0	675.0	670.0	674.0**B**	676.0**A**	680.0	685.0**H**	680.0	684.0**B**	686.0**A**
3	675.0	676.0**H**	670.0	670.0**A**					680.0**N**	
4				670.0**N**					680.0**N**	
5	673.0	673.0	670.5	670.5**A**					680.0**N**	
6	673.0	673.0	667.0	667.0**A**					677.0**N**	
9	652.0	652.0	645.0	645.0		665.0	665.0	655.0	654.0**B**	656.0**A**
10	641.0	645.0	640.0	640.0		650.0	657.0	650.0	650.0	
11				635.5**N**		645.0	646.0	645.0	646.0**B**	
12	635.0	645.0	635.0	643.0**B**	644.0**A**	654.0	654.0	654.0	654.0	
13	645.0	648.0	645.0	648.0**B**		655.0	658.0	655.0	658.0**B**	
16	648.0	650.0	648.0	648.0**B**	649.0**A**				657.5**N**	
17	645.0	645.0	640.0	640.0**A**		650.0	650.0	650.0	650.0	
18				640.0**N**					648.5**N**	
19	644.0	645.0	638.0	638.0**A**					646.5**N**	
20				639.0**N**		655.0	655.0	647.5	647.5**A**	
23				631.0**N**					639.5**N**	
24				634.0**N**					642.5**N**	
25	**HOLIDAY**					**HOLIDAY**				
26	635.0	635.0	630.0**L**	630.0**A**		645.0	645.0	638.5**L**	638.5**A**	
27				641.0**N**		655.0	655.0	655.0	655.0	
30	645.0	645.0	640.0	641.0**B**	643.0**A**	650.0	651.0	650.0	651.0**B**	
31	640.0	640.0	640.0	640.0		650.0	650.0	650.0	650.0	

SILVER 1000 OZ VOLUME OF SALES
REPORTED IN CONTRACTS

Dec	85Dec	86Jan	86Feb	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
2	684**H**		5,012**H**		177	385	32	3	119**H**	1**L**	2	6,415**H**
3	308		2,193		52	261	1**L**	7	24	3		2,849
4	64		733		44	215	4	7	41			1,108
5	59		475		78	153	3	6	37	12		823
6	136		446		59	150	4	5	28	1		829
9	93		3,932		573**H**	1,041**H**	41	14	87	5	5	5,791
10	99		2,020		559	888	83	31**H**	97	13**H**	3	3,793
11	80	20**H**	1,835		327	501	86**H**	7	86		3	2,945
12	226	14	1,875		141	271	45	5	38	9	10**H**	2,634
13	81		502		83	96	8	3	45	4	3	825
16	71	5	1,800		138	169	2		23	1		2,209
17	85	13	535		99	212	13	2	20	1	1**L**	981
18	46		995		314	385	80	8	38			1,866
19	60		806		115	157	2		23	2		1,165
20	44		4,739		70	186	18		28		1	5,086
23	95		4,921		246	195	1	1**L**	10			5,469
24	36**L**		258**L**		180	187	6		11			678
25	**HOLIDAY**											
26	113	1**L**	276		61	114	17	7	29	7	1	626
27		11	1,929	3	102	199	6	5	16		3	2,274
30		20	2,779	7**H**	85	83	5		15	3	1	2,998
31		19	279	2**L**	38**L**	60**L**	5		7**L**	1	1	412**L**
TOTAL	2,380	103	38,340	12	3,541	5,908	462	111	822	63	34	51,776

SILVER 1000 OZ OPEN CONTRACTS
REPORTED IN CONTRACTS

Dec	85Dec	86Jan	86Feb	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
2	752**H**	9**L**	7,735**H**		2,942**L**	6,124**L**	643	144**L**	1,878**L**	41**L**	10**L**	20,278**H**
3	384	9	7,407		2,951	6,180	642**L**	148	1,886	44	10	19,661
4	284	9	7,480		2,968	6,202	646	153	1,897	44	10	19,693
5	213	9	7,557		2,948	6,223	648	153	1,898	54	10	19,713
6	192	9	7,590		2,956	6,242**H**	648	158**H**	1,902	55	10	19,762
9	186	9	7,510		2,984	6,183	653	157	1,909	59**H**	14	19,664
10	185	9	7,377		3,020	6,154	679	152	1,910	49	17	19,552
11	163	17	6,941		3,041	6,161	675	152	1,937	49	19	19,155
12	132	22	6,540		3,063	6,177	688	152	1,958	48	22	18,802
13	119	22	6,515		3,075	6,171	693	154	1,949	48	24	18,770
16	100	25**H**	6,492		3,082	6,177	693	154	1,955	49	24	18,751
17	97	22	6,538		3,070	6,185	700**H**	152	1,964	50	25	18,803
18	108	22	6,387		3,139	6,208	696	148	1,966	50	25	18,749
19	118	22	6,262		3,155	6,198	696	148	1,977**H**	50	25	18,651
20	124	22	5,813		3,109	6,195	692	148	1,961	50	26	18,140
23	120	22	5,286		3,177	6,206	691	148	1,964	50	26	17,690
24	116	22	5,193**L**		3,123	6,211	692	148	1,962	50	26	17,543**L**
25	**HOLIDAY**											
26	111	22	5,284		3,201**H**	6,226	693	148	1,956	50	27	17,718
27	6**L**	19	6,335	3**L**	3,191	6,222	690	153	1,955	50	30	18,654
30		23	6,251	5	3,193	6,221	691	153	1,955	51	31	18,574
31		16	6,198	6**H**	3,195	6,217	688	153	1,966	52	32**H**	18,523

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

Options on Silver futures
Chicago Board of Trade

Basic Trading Unit	One CBOT 1,000-ounce silver futures contract
Description	At any time prior to expiration, the buyer of one 1,000-ounce silver futures option may exercise the option to assume a position in one 1,000-ounce silver futures contract of a specified contract month at the option's strike price; upon exercise, the seller of the option assumes an opposite position in one silver futures contract of a specified contract month at the option's strike price.
Strike Price	Trading shall be conducted with strike prices in integral multiples of 25 cents per troy ounce for strike prices below $8; however, strike price intervals will be raised to 50 cents for strike prices from $8 to $20, and $1 when strike prices are at or above $20.
Contract Months	February, April, June, August, October, December
Premium Payment	The premium must be paid in full by each retail option customer to his or her commission merchant when the option is purchased or within a reasonable time thereafter.
Price Quotation	Multiples of tenths of a cent per troy ounce ($1 per contract)
Daily Trading Limit	Same as daily trading limit for 1,000-ounce silver futures, currently 50 cents per troy ounce above or below the prior day's settlement premium, equivalent to $500 per contract.
Exercise	A 1,000-ounce silver futures option may be exercised on any business day prior to expiration provided notice is given [illegible] Board of Trade Clearing Corporation by 8:00 p[illegible]ago Time). The Board of Trade Clearing Corpora[illegible]hrough its clearing members, will then assign the notice to an option seller. The Board of Trade Clearing Corporation will establish a futures position for the buyer (long if the option is a call and short if the option is a put) and an opposite futures position for the seller at the strike price before the opening of trading on the following business day.
Last Trading Day	The last Friday preceding, by at least five business days, the first notice day for the corresponding silver futures contract.
Expiration	Unexercised silver futures options shall expire at 10:00 a.m. on the first Saturday following the last day of trading.

CHICAGO BOARD OF TRADE
Deliveries Against Futures Commitments (Contracts)
Silver Options Puts Exercised and Assigned

1985	MAY		JUNE		JULY		AUG.		SEPT.		OCT.		NOV.		DEC.	
	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS
1																
2																
3																
4																
5																
6																
7																
8																
9																
10																
11											3	3				
12																
13																
14																
15																
16																
17											3	3				
18					20	20										
19					123	123									2	2
20					6	6					44	44				
21											5	5				
22																
23																
24																
25																
26																
27																
28																
29																
30																
31																
Total					149	149					55	55			2	2

EX - Exercised
AS - Assigned
Source: CBOT Clearing Corp. Daily Volume and Open Interest Sheets

CHICAGO BOARD OF TRADE

Deliveries Against Futures Commitments (Contracts)
Silver Options Calls Exercised and Assigned

1985	MAY		JUNE		JULY		AUG.		SEPT.		OCT.		NOV.		DEC.	
	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS	EX	AS
1																
2																
3																
4																
5																
6																
7																
8																
9																
10																
11																
12																
13																
14											1	1				
15																
16																
17					1	1										
18																
19					14	14										
20					1	1										
21																
22																
23																
24																
25																
26																
27																
28																
29																
30																
31																
Total					16	16					1	1				

EX - Exercised
AS - Assigned
Source: CBOT Clearing Corp. Daily Volume and Open Interest Sheets

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

Mar	85Jun Strike 6.50				85Jun Strike 6.75				85Jun Strike 7.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1												
4												
5												
6												
7												
8												
11												
12												
13												
14												
15												
18												
19												
20												
21												
22												
25												
26												
27												
28												
29	52.0	57.0H	50.5L		38.0 37.0	43.0H	37.0L	42.0	28.0	37.0H	25.0L	37.0

Mar	85Jun Strike 7.25				85Jun Strike 7.50			
	Open	High	Low	Close	Open	High	Low	Close
1								
4								
5								
6								
7								
8								
11								
12								
13								
14								
15								
18								
19								
20								
21								
22								
25								
26								
27								
28								
29	20.0	23.0H	20.0L	22.0	14.0	17.0H	13.0L	15.0

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85JUN

Mar	6.50	6.75	7.00	7.25	7.50	TOTAL
1						
4						
5						
6						
7						
8						
11						
12						
13						
14						
15						
18						
19						
20						
21						
22						
25						
26						
27						
28						
29	5H	10H	19H	2H	7H	43H
TOTAL	5	10	19	2	7	43

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85JUN

Mar	6.50	6.75	7.00	7.25	7.50	TOTAL
1						
4						
5						
6						
7						
8						
11						
12						
13						
14						
15						
18						
19						
20						
21						
22						
25						
26						
27						
28						
29	3H	6H	11H	2H	5H	27H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Aug Strike 6.00				85Aug Strike 7.00				85Aug Strike 7.50			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1												
4												
5												
6												
7												
8												
11												
12												
13												
14												
15												
18												
19												
20												
21												
22												
25												
26												
27												
28												
29	103.0	108.0H	103.0L	108.0	50.0	54.0H	48.0L	52.0	30.0	33.0H	30.0L	31.0

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85AUG

Mar	6.00	7.00	7.50	TOTAL
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27				
28				
29	1H	7H	6H	14H
TOTAL	1	7	6	14

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85AUG

Mar	6.00	7.00	7.50	TOTAL
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27				
28				
29	1H	5H	4H	10H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Oct Strike 7.00

Mar	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27				
28				
29	72.0	72.0H	67.0L	67.0

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85OCT

Mar	7.00	TOTAL
1		
4		
5		
6		
7		
8		
11		
12		
13		
14		
15		
18		
19		
20		
21		
22		
25		
26		
27		
28		
29		
TOTAL		

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85OCT

Mar	7.00	TOTAL
1		
4		
5		
6		
7		
8		
11		
12		
13		
14		
15		
18		
19		
20		
21		
22		
25		
26		
27		
28		
29		

H = high L = low A = asked B = bid N = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Dec Strike 7.00				85Dec Strike 7.75			
Mar	Open	High	Low	Close	Open	High	Low	Close
1								
4								
5								
6								
7								
8								
11								
12								
13								
14								
15								
18								
19								
20								
21								
22								
25								
26								
27								
28								
29	84.0	86.0H	84.0L	86.0	57.0	57.0H	53.0L	53.0

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Mar	7.00	7.75	TOTAL
1			
4			
5			
6			
7			
8			
11			
12			
13			
14			
15			
18			
19			
20			
21			
22			
25			
26			
27			
28			
29		4H	4H
TOTAL		4	4

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Mar	7.00	7.75	TOTAL
1			
4			
5			
6			
7			
8			
11			
12			
13			
14			
15			
18			
19			
20			
21			
22			
25			
26			
27			
28			
29		3H	3H

H = high   L = low   A = asked   B = bid   N = nominal

SILVER CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Jun Strike 6.25

Apr	Open	High	Low	Close	
1					
2	38.0	44.0	38.0	44.0B	
3	58.0	58.0H	51.0	49.0B	51.0A
4	48.0	55.0	46.0	55.0B	56.0A
5	HOLIDAY				
8				69.0N	
9				61.0N	
10				58.0N	
11				64.5N	
12				59.0N	
15				55.0N	
16				46.0N	
17				44.0N	
18				42.0N	
19				40.0N	
22				36.0N	
23	23.0	23.0	23.0	23.0	
24	22.0	22.0	20.0L	22.0	
25	22.0	25.0	22.0	25.0B	
26	22.0	26.0	22.0	26.0B	
29	29.0	29.0	29.0	29.0	
30				18.0A	

85Jun Strike 6.50

Apr	Open	High	Low	Close	
1	42.0	42.0	39.0	39.0A	
2	38.0	44.0	38.0	44.0B	
3	43.0	43.0	37.0	37.0	
4	35.0	41.0	31.0	40.0B	42.0A
5	HOLIDAY				
8				52.0N	
9	49.0	49.0	44.0	45.0	
10	50.0	50.0H	43.0	41.0B	43.0A
11				47.0N	
12				43.0N	
15				39.0N	
16				32.0N	
17	32.0	34.0	31.0	31.0	
18	34.0	34.0	27.0	27.0A	
19	27.0	27.0	27.0	27.0	
22	25.0	25.0	24.0	24.0A	
23	23.0	23.0	14.0	14.0A	
24	11.0	13.0	11.0	13.0	
25	12.0	15.0	11.0	15.0	
26	13.0	15.0	12.5	15.0	
29	13.0	16.0	13.0	15.5	
30	14.0	14.0	9.0L	9.0A	

85Jun Strike 6.75

Apr	Open	High	Low	Close	
1	30.0	30.0	28.0	28.0	
2	28.0	32.0	28.0	32.0B	
3	32.0	32.0	27.0	25.0B	27.0A
4	27.0	30.0	23.0	29.0B	31.0A
5	HOLIDAY				
8	25.0	37.0H	25.0	37.0B	39.0A
9	35.0	36.0	32.0	32.0	
10	35.5	36.0	30.0	30.0	
11	35.0	35.0	34.0	32.0B	34.0A
12	32.0	33.0	30.0	30.0A	
15	33.0	33.0	26.0	26.0A	
16	23.0	23.0	22.0	22.0A	
17	23.0	23.0	21.0	21.0A	
18	17.0	18.0	15.0	18.0	
19	16.0	19.5	16.0	16.0B	18.0A
22	17.0	18.0	14.5	14.5A	
23	10.5	10.5	8.0	8.0	
24	6.5	7.0	6.0	7.0	
25	8.0	8.0	8.0	8.0	
26	8.0	8.0	8.0	8.0	
29	7.5	8.0	7.0	8.0B	
30	6.0	6.0	5.0L	5.0A	

85Jun Strike 7.00

Apr	Open	High	Low	Close	
1	23.0	24.0	21.0	20.0B	21.0A
2	20.0	23.0	20.0	23.0B	
3	23.0	23.0	19.0	17.0B	19.0A
4	17.0	23.0	16.0	20.0B	22.0A
5	HOLIDAY				
8	17.0	27.0	17.0	27.0B	29.0A
9	23.0	28.0H	22.0	23.0	
10	26.0	27.0	21.0	19.0B	21.0A
11	26.0	26.0	24.0	22.0B	24.0A
12	22.0	22.0	20.0	20.0A	
15	25.0	25.0	18.0	16.0B	18.0A
16	19.0	19.0	14.0	14.0	
17	15.0	16.0	13.5	13.5	
18	15.0	16.0	10.0	11.0	
19	10.0	12.0	10.0	10.0	
22	9.5	9.5	6.0	7.0B	
23	6.0	6.0	4.0	4.0	
24	3.0	3.5	3.0L	3.5	
25	4.5	4.5	4.5	4.5	
26	4.5	4.5	4.5	4.5	
29	3.0	4.5	3.0	4.5B	
30				2.5N	

85Jun Strike 7.25

Apr	Open	High	Low	Close	
1				13.0B	14.0A
2	14.0	17.0	14.0	17.0	
3	16.0	16.0	12.0	11.0B	13.0A
4	12.0	13.0	10.0	13.0B	15.0A
5	HOLIDAY				
8	12.5	18.0	12.5	18.0B	20.0A
9	17.0	18.5	16.0	16.0	
10	17.0	18.0	16.0	15.0B	17.0A
11	19.0	20.0H	17.0	16.0B	17.0A
12	15.0	15.0	15.0	15.0A	
15	17.0	17.0	12.0	12.0	
16	12.0	12.0	9.0	9.0A	
17	9.0	9.0	8.0	8.0A	
18				7.0N	
19	7.0	7.0	6.5	6.5A	
22	6.0	6.0	5.0	5.0A	
23				2.0N	
24				2.0N	
25				2.0N	
26				2.0B	4.0A
29	2.0	2.0	2.0L	2.0	
30				2.0N	

85Jun Strike 7.50

Apr	Open	High	Low	Close	
1	12.0	12.0	9.5	8.5B	9.5A
2	9.0	12.0	9.0	12.0	
3	12.0	12.0	8.5	8.5	
4	8.0	9.0	8.0	9.0B	10.0A
5	HOLIDAY				
8	8.0	10.0	8.0	10.0B	12.0A
9	12.0	12.0	10.0	10.0	
10	13.0	13.0H	10.0	90.0B	11.0A
11	12.5	12.5	11.0	10.0B	11.0A
12	10.0	10.0	10.0	9.0B	10.0A
15	12.0	12.0	7.0	7.0	
16	6.0	6.0	5.0	5.5B	
17	5.5	5.5	5.5	5.5	
18	7.0	7.0	5.0	6.0	
19	4.0	4.0	3.5	3.5	
22	3.5	3.5	3.0	3.0A	
23				1.5N	
24				1.5N	
25				1.5N	
26				1.5B	2.5A
29				1.5N	
30	1.0	1.0	1.0L	1.0	

SILVER CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85JUN

Apr	6.25	6.50	6.75	7.00	7.25	7.50	TOTAL
1		5	13	28	1L	37H	84
2	102H	114H	9	7	9	11	252H
3	1L	15	3	24	3	6	52
4	1	18	3	39	79H	6	146
5	HOLIDAY						
8		1L	5	23	7	7	43
9			2	8	3	7	20
10		6	4	30	6	7	53
11			2	14	4	1L	21
12		1	12	3	1	1	18L
15			97H	9	2	3	111
16			21	24	3	5	53
17		3	10	14		9	36
18		10	6	14	1	2	33
19		2	11	7	2	7	29
22		9	23	17	1	4	54
23	1	5	36	135H		1	178
24	10	9	15	3		4	41
25	1	18	19	4			42
26	1	15	1L	1L		2	20
29	12	6	1	3	1		23
30		23	1	2		14	40
TOTAL	129	260	294	409	123	134	1,349

SILVER CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85JUN

Apr	6.25	6.50	6.75	7.00	7.25	7.50	TOTAL
1		7L	12L	29L	3L	28L	79L
2	102L	118	17	34	12	38	321
3	103	128	20	49	13	42	355
4	102	124	23	73	90	45	457
5	HOLIDAY						
8	102	124	26	93	97	45	487
9	102	124	27	97	97	49	496
10	102	124	31	117	98	51	523
11	102	124	31	127	97	50	531
12	102	124	36	129	97	51	539
15	102	124	128	138	99	52	643
16	102	124	149	145	101	54	675
17	102	125	147	155	101	56H	686
18	102	131	151	155	102H	56	697
19	102	131	155	156	100	56	700
22	102	135	153	151	99	54	694
23	103	140	179	186H	98	54	760
24	111	147	172	184	98	56	768
25	112	150	187	185	98	54	786
26	113	155	193H	186	98	54	799
29	121H	164	189	186	98	54	812
30	121	178H	189	186	98	54	826H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Aug Strike 6.00

Apr	Open	High	Low	Close	
1				88.0N	
2				98.0N	
3				89.0N	
4				94.0B	97.0A
5	HOLIDAY				
8				10.9N	
9				10.0N	
10				10.0N	
11				103.0N	
12				99.0N	
15				97.0A	
16				87.0N	
17				86.0N	
18				84.0N	
19				83.0N	
22				77.0N	
23				62.0N	
24				61.0N	
25				65.0N	
26				69.0N	
29				71.0N	
30				57.0N	

85Aug Strike 6.25

Apr	Open	High	Low	Close	
1					
2					
3					
4					
5	HOLIDAY				
8					
9					
10					
11					
12					
15					
16					
17					
18					
19					
22					
23					
24					
25					
26					
29					
30	48.0	48.0H	45.0L	45.0A	

85Aug Strike 6.50

Apr	Open	High	Low	Close	
1					
2					
3					
4	65.0	65.0	65.0	65.0B	66.0A
5	HOLIDAY				
8				78.0N	
9				67.0N	
10	72.0	72.0	67.0	65.0B	67.0A
11	76.0	76.0H	72.0	71.0B	72.0A
12				69.0N	
15				66.0N	
16				58.0N	
17				60.0N	
18	62.0	62.0	58.0	57.0B	58.0A
19	55.0	55.0	55.0	55.0	
22	52.0	54.0	51.0	51.0A	
23	48.0	48.0	38.0	38.0	
24	40.0	40.0	39.0	38.0B	41.0A
25	41.0	41.0	41.0	41.0	
26	42.0	42.0	38.0	42.0B	
29	39.0	43.0	39.0	43.0B	
30	40.0	40.0	35.0L	35.0A	

85Aug Strike 6.75

Apr	Open	High	Low	Close	
1	55.0	55.0	49.0	48.0B	49.0A
2				56.0N	
3	55.0	55.0	50.0	50.0A	
4	57.0	57.0	57.0	57.0	
5	HOLIDAY				
8				65.0N	
9				55.0N	
10				54.0N	
11				58.0N	
12	58.0	58.0H	56.5	56.5A	
15				54.0N	
16				46.0N	
17				48.0N	
18	45.0	45.0	45.0	45.0B	
19	42.0	44.0	42.0	41.0B	43.0A
22				40.0A	
23				31.0N	
24	29.0	29.0	29.0	29.0B	31.0A
25				33.0N	
26	31.0	32.0	31.0	32.0B	
29				34.0N	
30	31.0	31.0	26.0L	26.0A	

85Aug Strike 7.00

Apr	Open	High	Low	Close	
1	48.0	48.0	39.0	39.0A	
2				45.0N	
3				40.0N	
4	39.0	43.0	39.0	43.0B	
5	HOLIDAY				
8	45.0	51.0H	45.0	51.0B	53.0A
9				44.0N	
10	50.0	50.0	46.0	44.0B	46.0A
11	50.0	50.0	48.0	47.0B	48.0A
12	45.0	48.0	45.0	45.0B	46.0A
15	50.0	50.0	42.0	42.0	
16	38.0	38.0	35.0	37.0B	
17	39.0	39.0	37.0	37.0	
18	40.0	40.0	33.0	33.0	
19	32.0	35.0	32.0	34.0	
22	33.0	33.0	30.0	30.0	
23	27.0	27.0	23.0	23.0	
24	23.0	23.0	23.0	23.0	
25	23.0	23.5	23.0	23.5	
26	25.0	25.0	25.0	25.0	
29				25.5N	
30	24.0	24.0	20.0L	20.0A	

85Aug Strike 7.25

Apr	Open	High	Low	Close	
1					
2					
3					
4					
5	HOLIDAY				
8					
9					
10					
11					
12					
15	38.0	38.0H	31.0	31.0A	
16				30.0N	
17				30.0N	
18	27.0	27.0	27.0	27.0	
19	25.0	25.0	25.0	25.0	
22				24.0A	
23				18.0N	
24				17.0N	
25				18.0N	
26				18.0B	
29	19.0	19.0	19.0	19.0	
30	16.0	16.0	16.0L	16.0	

85Aug Strike 7.50

Apr	Open	High	Low	Close	
1				24.0N	
2	24.0	24.0	22.0	24.0B	
3	23.0	25.0	23.0	23.0A	
4				26.0B	
5	HOLIDAY				
8	27.0	34.0H	27.0	34.0B	36.0A
9	30.0	31.0	29.0	29.0	
10	33.0	33.0	31.0	29.0B	31.0A
11	31.0	31.0	31.0	30.0B	32.0A
12	30.0	30.0	30.0	30.0	
15	32.0	32.0	27.0	27.0	
16	21.0	24.0	21.0	24.0B	
17				24.0N	
18				23.5N	
19	19.0	19.0	19.0	19.0	
22				19.0N	
23				12.0N	
24	13.0	13.0	13.0	12.0B	14.0A
25	14.0	14.0	14.0	14.0	
26	12.0	14.0	12.0	14.0B	
29	13.0	14.0	13.0	14.0B	
30	11.0	11.0	11.0L	11.0	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85AUG

Apr	6.00	6.25	6.50	6.75	7.00	7.25	7.50	TOTAL
1				5H	20H		10	35H
2					1L		5	6
3					1		13H	14
4			1L	1L	6		3	11
5	HOLIDAY							
8				2	2		2	6
9							6	6
10			1				10	11
11			1		3		1L	5
12				2	6	1L	2	11
15					14	5H	3	22
16					6		2	8
17					5			5
18			6H	2	5	2		15
19			1	3	3	2		9
22			6	1	5			12
23			4		3		2	9
24			3	1	6			10
25			4	2	3		3	12
26			1	2				3L
29			2		2	1	3	8
30		3H	2	5	3	1	1	15
TOTAL		3	32	26	94	12	66	233

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85AUG

Apr	6.00	6.25	6.50	6.75	7.00	7.25	7.50	TOTAL
1	1H			5L	16		9	31
2	1			5	10L		7L	23L
3	1			5	10		19	35
4	1		1L	6	13		19	40
5	HOLIDAY							
8	1		1	8	15		21	46
9	1		1	8	15		25	50
10	1		2	8	13		35	59
11	1		3	8	16		38	66
12	1		3	10	22	1L	40	77
15	1		3	10	33	5	43	95
16	1		3	10	36	5	42	97
17	1		3	10	39	5	42	100
18	1		9	12	43	5	42	112
19	1		10	14	45	6	42	118
22	1		14	15	49	6	42	127
23	1		15	15	51	6	44	132
24	1		18	16	56	6	44	141
25	1		22	18	58	6	46	151
26	1		22	20	58	6	46	153
29	1		22	20	60	7H	47	157
30	1	3H	24H	25H	63H	7	48H	171H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Oct Strike 6.50

Apr	Open	High	Low	Close
1				
2				
3				
4				
5	HOLIDAY			
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25				
26	59.0	61.0H	59.0	61.0B
29				63.0N
30	55.0	55.0	53.0L	53.0A

85Oct Strike 6.75

Apr	Open	High	Low	Close
1				
2				
3				
4				
5	HOLIDAY			
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25				
26				
29	50.0	52.0H	50.0L	52.0B
30				44.0N

85Oct Strike 7.00

Apr	Open	High	Low	Close	
1				53.0N	
2				62.0N	
3	62.0	62.0	58.0	58.0A	
4				60.0N	
5	HOLIDAY				
8				71.0N	
9	68.0	68.0H	60.0	60.0	
10	67.0	67.0	60.0	60.0	
11	66.0	66.0	64.0	62.0B	64.0A
12				61.0N	
15				58.5N	
16	54.0	54.0	49.0	49.0A	
17	54.0	54.0	52.0	52.0A	
18				50.0N	
19				51.0N	
22	50.0	50.0	49.0	49.0A	
23	46.0	46.0	40.0	40.0	
24	39.0	39.0	38.0	38.0B	40.0A
25				41.0B	
26	42.0	42.0	42.0	42.0	
29				43.0N	
30	39.0	39.0	36.0L	36.0A	

85Oct Strike 7.50

Apr	Open	High	Low	Close	
1					
2					
3					
4					
5	HOLIDAY				
8	35.0	50.0H	35.0	50.0B	52.0A
9				41.0N	
10				40.0N	
11				42.0B	44.0A
12	40.0	40.0	40.0	40.0	
15	48.0	48.0	39.0	39.0A	
16	38.0	38.0	34.0	35.0A	
17	39.0	39.0	38.0	38.0A	
18				35.0N	
19	36.0	36.0	36.0	36.0	
22				34.0A	
23	32.0	32.0	27.0	27.0	
24				26.0N	
25				28.0B	
26	28.0	28.0	27.0	27.0	
29	29.0	29.0	29.0	29.0	
30	24.0	24.0	23.0L	23.0A	

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85OCT

Apr	6.50	6.75	7.00	7.50	TOTAL
1			1L		1L
2					
3			2		2
4					
5	HOLIDAY				
8				5	5
9			1		1
10			3		3
11			1		1
12			1	1L	2
15				10H	10
16			10	7	17H
17				10	10
18			1		1
19				1	1
22			1	1	2
23			12	1	13
24			13H	1	14
25					
26	3H		3	4	10
29		1H		2	3
30	2L		2	1	5
TOTAL	5	1	51	44	101

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85OCT

Apr	6.50	6.75	7.00	7.50	TOTAL
1			1L		1L
2			1		1
3			3		3
4			3		3
5	HOLIDAY				
8			3	5L	8
9			4	5	9
10			7	5	12
11			7	5	12
12			8	5	13
15			8	15	23
16			13	20	33
17			13	30	43
18			12	30	42
19			12	31	43
22			13	32	45
23			25	33	58
24			34	34	68
25			34	34	68
26	3L		37	37	77
29	3	1H	37	39	80
30	5H	1	39H	40H	85H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Dec Strike 6.25

Apr	Open	High	Low	Close	
1					
2					
3					
4					
5	HOLIDAY				
8					
9					
10					
11					
12					
15					
16					
17					
18					
19					
22					
23					
24					
25					
26					
29					
30	87.0	87.0H	79.0L	79.0A	

85Dec Strike 6.50

Apr	Open	High	Low	Close	
1					
2					
3					
4					
5	HOLIDAY				
8					
9					
10					
11					
12					
15					
16					
17					
18					
19					
22					
23					
24	65.0	68.0	65.0L	68.0B	70.0A
25	70.0	74.0	70.0	74.0B	
26	70.0	73.0	70.0	73.0	
29	79.0	79.0H	78.0	78.0A	
30	73.0	73.0	68.0	68.0A	

85Dec Strike 7.00

Apr	Open	High	Low	Close	
1	74.0	74.0	72.0	72.0A	
2	70.0	75.0	70.0	75.0B	
3	77.0	77.0	73.0	73.0A	
4				75.0B	78.0A
5	HOLIDAY				
8	78.0	85.0H	74.0	85.0	
9	83.0	83.0	77.0	77.0	
10	82.0	84.0	78.0	76.0B	78.0A
11				79.0N	
12	80.0	81.0	78.0	78.0A	
15	83.0	83.0	75.0	75.0	
16	78.0	78.0	70.0	71.0B	
17	74.0	74.0	70.0	70.0	
18	75.0	75.0	67.0	66.0B	68.0A
19	65.0	66.0	65.0	66.0B	68.0A
22	66.0	66.0	62.5	62.5	
23	55.0	55.0	51.0	51.0	
24	50.0	50.0	49.0L	49.0B	51.0A
25	52.0	55.0	52.0	55.0B	
26				54.0B	
29				57.0N	
30	55.0	55.0	49.0	49.0A	

85Dec Strike 7.25

Apr	Open	High	Low	Close	
1					
2					
3					
4	60.0	65.0	59.0	65.0B	68.0A
5	HOLIDAY				
8				71.0B	73.0A
9				68.0N	
10				68.0N	
11				72.0N	
12	70.0	70.0H	70.0	70.0	
15				67.0N	
16				62.0N	
17				62.0N	
18				60.0N	
19	55.0	56.0	55.0	56.0B	58.0A
22				54.0N	
23	53.0	53.0	45.0	45.0A	
24				43.0N	
25	42.0	48.0	42.0L	48.0B	
26				47.0B	
29	49.0	51.0	49.0	50.0A	
30				42.0N	

85Dec Strike 7.50

Apr	Open	High	Low	Close	
1					
2	52.0	58.0	52.0	58.0B	
3	55.0	55.0	55.0	55.0	
4	54.0	59.0	51.0	58.0A	
5	HOLIDAY				
8	54.0	62.0	54.0	62.0B	
9				58.5N	
10	58.5	50.0	58.0	58.0B	60.0A
11	67.0	67.0H	62.0	61.0B	63.0A
12	60.0	62.0	60.0	60.0A	
15	61.0	61.0	58.0	58.0A	
16	54.0	54.0	54.0	54.0	
17	57.0	57.0	53.0	53.0	
18	52.0	52.0	50.0	49.0B	51.0A
19				50.0N	
22				46.0A	
23	36.0	37.0	36.0	37.0B	
24	34.0	39.0	34.0L	35.0B	37.0A
25				41.0B	
26				41.0B	
29	39.0	41.0	39.0	41.0B	
30	37.0	37.0	35.0	35.0A	

85Dec Strike 7.75

Apr	Open	High	Low	Close	
1	47.0	49.0	46.0	46.0A	
2	45.0	50.0	45.0	50.0B	
3	47.0	47.0	45.0	45.0	
4	46.0	49.0	46.0	49.0B	
5	HOLIDAY				
8	46.0	53.0	46.0	53.0B	54.0A
9	55.0	55.0H	53.0	53.0	
10	54.0	55.0	54.0	52.0B	54.0A
11	55.0	55.0	55.0	55.0	
12	55.0	55.0	52.0	52.0A	
15	55.0	55.0	50.0	50.0A	
16				47.0N	
17				47.0N	
18	[illegible]	47.0	44.0	44.0B	45.0A
19				42.0N	
22				40.0N	
23				33.0N	
24				32.0N	
25				35.0B	
26	32.0	33.0	32.0	33.0B	
29				35.0N	
30	33.0	33.0	29.0L	29.0	

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Apr	6.25	6.50	7.00	7.25	7.50	7.75	TOTAL
1			2			4	6
2			2			3	5
3			6		1L	12H	19
4			7H	1L	2	1L	11
5	HOLIDAY						
8			3		7	1	11
9			5			1	6
10			4		14H	4	22H
11					6	1	7
12			4		9	2	15
15			2		10	2	14
16			4	1	1	1	7
17			4		2		6
18			1L		1	2	4
19			1	3			4
22			3				3
23			4	2	2		8
24		2H	4		4		10
25		1L	5	1			7
26		1				1	2L
29		2		5H	5		12
30	1H	2	1		2	1	7
TOTAL	1	8	62	13	66	36	186

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Apr	6.25	6.50	7.00	7.25	7.50	7.75	TOTAL
1			2L			7L	9L
2			4			9	13
3			10		1L	20	31
4			17	1L	3	14	35
5	HOLIDAY						
8			20	1	10	15	46
9			23	1	10	15	49
10			27	1	24	16	68
11			27	1	24	17	69
12			31	1	33	19	84
15			33	1	43	19	96
16			37	2	44	20	103
17			40	2	45	20	107
18			41	2	45	21	109
19			42	5	45	21	113
22			45	5	45	21	116
23			49	7	45	21	122
24		1L	52	7	45	21	126
25		1	56	8	45	21	131
26		2	56	8	47	22	135
29		4	56	13H	51	22	146
30	1H	6H	57H	13	52H	23H	152H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Jun Strike 7.50

Apr	Open	High	Low	Close	
1					
2					
3					
4					
5	HOLIDAY				
8					
9					
10					
11	104.0	104.0H	101.0	99.0B	101.0A
12	102.0	102.0	100.0	100.0A	
15				98.0A	
16				90.0N	
17				94.0N	
18	90.0	90.0	90.0L	90.0B	92.0A
19				90.0N	
22				84.0N	
23				72.0N	
24				72.0N	
25				73.0N	
26				73.0N	
29				76.0N	
30				69.0N	

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Apr	7.50	TOTAL
1		
2		
3		
4		
5	HOLIDAY	
8		
9		
10		
11		
12	1H	1H
15	1	1
16		
17		
18		
19	1	1
22		
23		
24		
25		
26		
29		
30		
TOTAL	3	3

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Apr	7.50	TOTAL
1		
2		
3		
4		
5	HOLIDAY	
8		
9		
10		
11		
12	1L	1L
15	2	2
16	2	2
17	2	2
18	2	2
19	3H	3H
22	3	3
23	3	3
24	3	3
25	3	3
26	3	3
29	3	3
30	3	3

H = high L = low A = asked B = bid N = nominal

SILVER CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

55Jun Strike 6.00

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10	38.0	39.0	38.0L	39.0B
13				65.0N
14				60.0A
15				57.0B
16	52.0	52.0H	51.0	51.0A
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 6.25

May	Open	High	Low	Close
1	15.0	18.0	15.0	18.0
2				19.0N
3	16.0	18.0	15.5	15.5A
6	12.0	12.0	11.0L	11.0A
7	14.0	20.0	13.0	20.0B
8				19.0N
9	22.0	22.0	21.0	21.0A
10	17.0	21.0	17.0	21.0A
13	35.0	40.0	35.0	40.0
14	51.0	51.0H	36.0	36.0A
15	31.0	32.0	31.0	32.0B
16	28.0	30.0	25.0	25.0A
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 6.50

May	Open	High	Low	Close
1	6.0	8.0	6.0	8.0
2	8.0	10.0	8.0	10.0B
3	8.0	8.0	7.5	7.5A
6	6.0	6.0	5.0	5.0A
7	6.0	9.0	6.0	9.0
8	8.0	8.0	7.0	8.0
9	11.0	11.0	9.0	9.0A
10	7.0	8.0	7.0	8.0
13	15.0	17.0	15.0	17.0
14	22.0	25.0H	14.0	15.0B
15	13.0	15.0	10.0	12.0A
16	8.0	8.0	4.5L	5.0A
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 6.75

May	Open	High	Low	Close
1	3.5	4.5	3.5	4.5
2	3.0	4.0	3.0	4.0B
3	4.5	4.5	3.5	3.5A
6	2.5	2.5	2.0	2.0A
7	3.5	3.5	3.0	3.0
8	3.0	3.0	3.0	3.0
9				3.0N
10	3.0	4.0	3.0	3.0A
13	5.0	6.0	5.0	6.0A
14	5.0	8.5H	4.0	5.0
15	4.0	4.0	3.0	3.0
16	2.5	2.5	1.5L	1.5A
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 7.00

May	Open	High	Low	Close
1	2.5	2.5H	2.5	2.5
2	2.0	2.5	2.0	2.5
3	1.5	1.5	1.5	1.5
6				1.5N
7				1.3N
8	2.0	2.0	2.0	2.0
9	2.0	2.0	1.0	1.5A
10				1.0N
13	2.0	2.0	2.0	2.0
14	2.5	2.5	2.0	2.0
15	2.0	2.0	0.5L	0.5
16				0.5A
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 7.25

May	Open	High	Low	Close
1				1.5N
2	2.0	2.0H	2.0	2.0
3				1.5N
6				1.0N
7				1.0N
8				1.0N
9				1.0A
10				0.5N
13				1.0N
14				1.0N
15	1.0	1.0	0.1L	0.1
16				0.1A
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 7.50

May	Open	High	Low	Close
1				1.0N
2	1.0	1.0H	1.0	1.0
3				1.0N
6				0.5N
7				0.5N
8				0.5N
9				0.5A
10				0.2N
13				0.5N
14				0.5N
15	0.1	0.1	0.1L	0.1
16	0.1	0.1	0.1	0.1A
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

H = high L = low A = asked B = bid N = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85JUN

May	**6.00**	**6.25**	**6.50**	**6.75**	**7.00**	**7.25**	**7.50**	**TOTAL**
1		2	36**H**	6	3			47
2		2	2**L**	1**L**	6	2	2**L**	15
3			4		3	2		9**L**
6		4	16	6				26
7		3	9	8				20
8		2	5	7	1**L**			15
9		5	9		1			15
10	5**H**	2	6	1	11**H**			25
13		2	16	2				20
14		15	17	68**H**	5			105**H**
15		1**L**	5	3	7	1**L**		17
16	5	20**H**	8	4	1	5**H**	4**H**	47
17		10	22	7	11			50
20								
21								
22								
23								
24								
27	**HOLIDAY**							
28								
29								
30								
31								
TOTAL	10	68	155	113	49	10	6	411

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85JUN

May	**6.00**	**6.25**	**6.50**	**6.75**	**7.00**	**7.25**	**7.50**	**TOTAL**
1		122**L**	175	194	187**H**	98**L**	54**H**	830
2		122	154	194	184	100**H**	54	808
3		122	157	194	181	98	54	806
6		125	170	194	181	98	54	822
7		126	169	194	181	98	54	822
8		126	171	195	181	98	54	825
9		122	171	194	181	98	54	820
10	5**H**	122	170	193	170	98	54	812
13	5	122	167	192	170	98	54	808
14	5	128	179**H**	208**H**	169	98	54	841**H**
15	5	128	177	146	169	98	54	777
16	5	135**H**	162	144	168	98	53**L**	765
17			25**L**	140**L**	157**L**	98	53	473**L**
20								
21								
22								
23								
24								
27	**HOLIDAY**							
28								
29								
30								
31								

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Aug Strike 6.00

May	Open	High	Low	Close
1				58.0N
2	57.0	63.0	57.0	63.0B
3				57.0N
6	53.0	55.0	53.0	53.0A
7				66.0B
8				63.0N
9	70.0	70.0	64.0	64.0A
10				65.0N
13				84.0B
14				81.0N
15				80.0N
16				73.0N
17	77.0	77.0H	76.0	76.0A
20				45.0N
21				51.0N
22				48.0N
23				47.0N
24				47.0N
27	HOLIDAY			
28	38.0	38.0	36.0L	36.0A
29				46.0N
30				43.0N
31				45.0N

85Aug Strike 6.25

May	Open	High	Low	Close
1				45.0N
2				49.0B
3				45.0N
6	44.0	44.0	40.0	40.0A
7	41.0	51.0	40.0	51.0B
8	45.0	48.0	45.0	48.0B
9	57.0	57.0H	50.0	50.0A
10				50.0N
13				67.0B
14				64.0N
15				63.0N
16				57.0N
17				59.0N
20	37.0	37.0	33.0	33.0A
21	35.0	39.0	35.0	38.0B
22	35.0	35.0	35.0	35.0
23	34.0	34.0	34.0	34.0
24	34.0	34.0	32.0	34.0B
27	HOLIDAY			
28	25.0	26.0	25.0L	25.0A
29	32.0	32.0	32.0	32.0
30				31.0N
31	36.0	36.0	32.0	32.0A

85Aug Strike 6.50

May	Open	High	Low	Close
1	28.0	35.0	28.0	35.0
2				38.0N
3	34.0	34.0	33.0	33.0
6	34.0	34.0	30.0	30.0A
7				39.0N
8	34.0	36.0	34.0	36.0B
9	40.0	42.0	36.0	37.0B
10	37.0	39.0	36.0	37.0B
13	48.0	52.0H	48.0	52.0B
14				50.0N
15	45.0	50.0	45.0	47.0B
16	45.0	45.0	41.0	42.5B
17				45.0N
20	47.0	47.0	24.0	24.0A
21	25.0	26.0	24.0	26.0
22	25.0	25.0	25.0	25.0
23	23.0	23.0	23.0	23.0
24	22.0	23.0	22.0	23.0B
27	HOLIDAY			
28	22.0	22.0	17.0L	17.0A
29	17.0	23.0	17.0	23.0
30				21.0N
31	25.0	25.0	19.0	19.0

85Aug Strike 6.75

May	Open	High	Low	Close
1				26.0N
2	25.0	28.0	25.0	28.0B
3				25.0N
6	25.0	25.0	23.0	23.0A
7				29.0N
8				27.0N
9	29.0	29.0	28.0	28.0A
10	28.0	30.0	28.0	30.0A
13	37.0	39.0	34.0	39.0B
14				38.0N
15	37.0	40.0H	35.0	37.0A
16	34.0	34.0	32.0	32.0A
17	33.0	33.0	32.0	32.0B
20	28.0	28.0	16.0	16.0A
21	17.0	20.0	17.0	19.0A
22	19.0	19.0	18.0	18.0A
23				16.0N
24	14.0	16.0	14.0	16.0
27	HOLIDAY			
28	8.0	10.0	8.0L	10.0B
29	13.0	15.0	13.0	15.0B
30	14.0	14.0	14.0	14.0
31	15.0	15.0	15.0	15.0

85Aug Strike 7.00

May	Open	High	Low	Close
1	18.0	19.0	18.0	19.0A
2	19.0	20.0	19.0	20.0B
3				18.0N
6	15.0	17.0	15.0	16.0
7	20.0	21.0	20.0	21.0B
8	19.0	21.0	19.0	20.0A
9	22.0	22.0	21.0	21.0A
10	21.0	21.0	21.0	21.0
13	20.0	29.0	20.0	29.0B
14	30.0	32.0H	24.0	27.0B
15	27.0	27.0	25.0	27.0B
16	24.0	24.0	23.0	23.0A
17				24.0N
20	25.0	26.0	11.0	11.0A
21	13.0	13.0	13.0	13.0
22	13.0	13.0	12.0	12.0A
23	11.0	11.0	11.0	11.0
24	11.0	11.0	11.0	11.0
27	HOLIDAY			
28	7.0	7.0	7.0L	7.0
29				10.0N
30	9.0	9.0	9.0	9.0
31				9.0N

85Aug Strike 7.25

May	Open	High	Low	Close
1				14.0N
2				14.5B
3				13.0N
6				11.5N
7				15.0N
8				14.0N
9				14.0N
10				15.0A
13	18.0	21.0	18.0	21.0B
14	24.0	24.0H	21.0	21.0A
15				19.0N
16	16.0	16.0	16.0	16.0
17				17.0N
20	17.0	17.0	7.0	7.0A
21				8.5N
22				7.5N
23				7.0N
24				7.0N
27	HOLIDAY			
28	5.5	5.5	5.5L	5.5
29				6.0N
30				5.0N
31				6.0N

85Aug Strike 7.50

May	Open	High	Low	Close
1				11.0N
2	9.0	10.0	9.0	10.0B
3				10.0N
6				8.5N
7	11.0	11.0	10.5	10.5
8				10.0N
9	10.0	11.0	10.0	11.0A
10	11.0	11.0	11.0	11.0
13				15.0B
14	16.0	16.0H	14.0	14.0
15				13.0N
16				12.0A
17	12.5	12.5	12.5	12.5
20				6.0A
21				5.0N
22				6.0N
23	4.0	5.0	4.0L	5.0
24	5.0	5.0	5.0	5.0
27	HOLIDAY			
28				3.0N
29				4.0N
30				3.5N
31				4.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85AUG

May	6.00	6.25	6.50	6.75	7.00	7.25	7.50	TOTAL
1			2	1**L**	1**L**			4
2				1	2		1**L**	4
3	5**H**		1**L**		6			12
6	2		4	1	3			10
7		17**H**			4		4**H**	25**H**
8		1**L**			3			4
9	1**L**	1	4	1	2		1	10
10			2				1	3**L**
13			1	4**H**	4	4**H**		13
14			2	1	4	3	3	13
15			4	4	1			9
16			3	2	2	1**L**		8
17				3				3
20	2		3	1	13**H**	1	1	21
21		3	13	3	6			25
22		2	10	1	2			15
23		3	2		1		3	9
24		2	1	3	2		2	10
27	**HOLIDAY**							
28	1	2	3		1			7
29		1	14	4		1		20
30			15**H**	1	2			18
31		4	1	2				7
TOTAL	11	36	85	33	59	10	16	250

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85AUG

May	6.00	6.25	6.50	6.75	7.00	7.25	7.50	TOTAL
1	1**L**	3**L**	23**L**	26**L**	64**L**	7**L**	48**L**	172**L**
2	1	3	23	26	65	7	48	173
3	6	3	24	26	71	7	48	185
6	7	3	25	27	74	7	48	191
7	7	20**H**	25	27	76	7	49	211
8	7	20	25	27	78	7	49	213
9	7	20	25	26	79	7	49	213
10	7	20	25	26	75	7	48	208
13	7	15	26	29	74	11	48	210
14	7	15	26	29	73	12	49	211
15	7	15	24	31	74	12	49	212
16	7	15	25	32	75	12	49	215
17	7	15	25	31	75	12	49	214
20	8**H**	15	26	32	80	13**H**	50	224
21	8	16	38	34	83**H**	13	50	242
22	8	16	44	35	82	13	50	248
23	8	13	42	35	83	13	52**H**	246
24	8	14	42	36	79	13	50	242
27	**HOLIDAY**							
28	7	14	43	36	79	13	50	242
29	7	13	48	37	79	12	50	246
30	7	13	53	37	81	12	50	253
31	7	17	54**H**	39**H**	81	12	50	260**H**

SILVER CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Oct Strike 6.50				85Oct Strike 6.75				85Oct Strike 7.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	53.0	54.0	53.0	53.0**A**	41.0	42.0	41.0**L**	42.0**B**	34.0	37.0	34.0	36.0**A**
2	50.0	56.0	50.0	56.0**B**				46.5**B**	37.0	38.0	37.0	38.0**B**
3	55.0	55.0	53.0	53.0				43.0**N**	35.0	35.0	35.0	35.0
6				49.0**N**				40.0**N**				32.0**N**
7	52.0	59.0	52.0	59.0**B**	43.0	48.5	43.0	48.5**B**	40.0	40.0	40.0	40.0
8	59.0	59.0	58.0	58.0				47.0**N**				38.0**N**
9				59.0**A**	48.0	51.0	48.0	49.0**A**				39.0**N**
10	57.0	60.0	57.0	60.0				49.0**N**	41.0	41.0	40.0	40.0
13				74.0**B**				62.0**B**	40.0	51.0	40.0	51.0**B**
14	81.0	81.0**H**	73.0	73.0	58.0	64.0**H**	58.0	60.0**A**	51.0	52.0**H**	50.0	50.0**A**
15	66.0	73.0	66.0	69.0**B**	55.0	58.0	55.0	58.0**B**	48.0	48.0	46.0	46.0
16				66.0**N**				54.5**N**	45.0	45.5	44.0	45.5
17	67.0	68.0	65.0	65.0**A**	54.0	56.0	53.0	53.0**A**	44.0	47.0	42.0	42.0
20	68.0	68.0	41.0	41.0				33.0**N**	46.0	46.0	27.0	27.0**A**
21				47.0**N**				37.0**N**				30.0**N**
22				45.0**N**				35.0**N**				28.0**N**
23	43.0	43.0	43.0	43.0				34.0**N**				27.0**N**
24				43.0**N**				34.0**N**				27.0**N**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				35.0**N**				27.0**N**				21.0**N**
29	37.0	42.0	37.0**L**	42.0**B**				33.0**N**	22.0	26.0	22.0**L**	26.0**B**
30	41.0	41.0	40.0	40.0**A**				32.0**N**				24.0**N**
31				41.0**N**				32.5**N**				25.0**N**

	85Oct Strike 7.25				85Oct Strike 7.50				85Oct Strike 7.75			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1					23.0	23.0	23.0	23.0				
2								24.5**B**				
3								23.0**N**				
6								21.0**N**				
7								25.0**B**				
8								25.0**N**				
9								26.0**A**				
10					26.0	26.0	26.0	26.0				
13								33.0**B**				
14					33.0	35.0**H**	33.0	33.0**A**				
15					30.0	32.0	28.0	32.0				
16								29.0**N**				
17								28.0**N**				
20	25.0	25.0**H**	21.0**L**	21.0**A**				16.0**A**	24.5	24.5**H**	13.0**L**	13.0**A**
21				23.0**N**				18.0**N**				15.0**N**
22				22.0**N**	18.0	18.0	17.0	17.0**A**				14.0**N**
23				21.0**N**				16.0**N**				13.5**N**
24				21.0**N**	17.0	17.0	15.0	15.0				13.0**N**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				16.0**N**	10.0	12.0	10.0**L**	12.0**B**				10.0**B**
29				20.0**A**				15.0**N**				12.0**N**
30				19.0**N**				14.0**N**				11.0**N**
31				19.0**N**	17.0	17.0	14.0	14.0**A**				11.0**N**

SILVER CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85OCT

May	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	2	1**L**	2				5
2	1**L**		1**L**		1**L**		3
3	2		3				5
6	1						1**L**
7	4		2				6
8	3	1					4
9		4**H**					4
10	6		3		4		13
13			2				2
14	2	2	5		9**H**		18
15	8**H**	2	9**H**		3		22**H**
16			5				5
17	3	3	7				13
20	2		1	2**H**		4**H**	9
21	2		1				3
22	1	1			1		3
23	1						1
24					3		3
27	**HOLIDAY**						
28					1		1
29	1		2				3
30	1						1
31					1		1
TOTAL	40	14	43	2	23	4	126

SILVER CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85OCT

May	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	7	2**L**	41**L**		40**L**		90**L**
2	6**L**	2	42		41		91
3	8	2	45		41		96
6	9	2	45		41		97
7	13	2	47		41		103
8	16	3	47		41		107
9	16	5	47		41		109
10	16	5	50		45		116
13	16	5	50		45		116
14	18	5	51		49**H**		123
15	14	4	42		48		108
16	14	4	47		48		113
17	17	7	54		48		126
20	19	7	54	2**H**	48	4**H**	134
21	21	7	55	2	48	4	137
22	22	8**H**	55	2	49	4	140
23	22	8	55	2	49	4	140
24	22	8	55	2	49	4	140
27	**HOLIDAY**						
28	22	8	55	2	48	4	139
29	23**H**	8	56**H**	2	48	4	141
30	23	8	56	2	48	4	141
31	23	8	56	2	49	4	142**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Dec Strike 6.00				85Dec Strike 6.25				85Dec Strike 6.50			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								79.0**N**	65.0	66.0	65.0	66.0**B**
2								83.5**N**				72.0**N**
3								78.0**N**	68.0	68.0	67.0	67.0**A**
6								74.0**N**	63.0	63.0	63.0	63.0
7								86.0**N**	70.0	73.5	70.0	73.5**B**
8								84.0**N**				72.0**N**
9								86.0**N**				74.0**N**
10								87.0**N**				74.0**N**
13								104.0**N**				90.0**N**
14								101.0**N**	90.0	90.0**H**	85.0	87.5**B**
15								100.0**N**	85.0	87.0	85.0	85.0**B**
16								95.0**N**				82.0**N**
17								94.0**N**				81.0**N**
20								70.0**N**				59.0**N**
21					73.0	74.0**H**	73.0	74.0**B**	61.0	62.0	61.0	62.0
22					74.0	74.0	72.0	72.0**A**	61.1	61.1	60.0	60.0**A**
23								69.0**N**	57.0	57.0	57.0	57.0
24								69.0**N**	59.0	59.0	59.0	59.0
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28					61.0	61.0	60.0**L**	60.0**A**	52.0	52.0	49.0**L**	49.0**A**
29					62.0	72.0	62.0	69.0	51.0	58.0	51.0	58.0
30	81.0	81.0**H**	78.0**L**	78.0**A**				67.0**N**	58.0	58.0	56.0	56.0**A**
31				80.0**N**				68.0**N**	56.0	60.0	56.0	56.0

	85Dec Strike 6.75				85Dec Strike 7.00				85Dec Strike 7.25			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1					46.0	48.0	46.0	47.0				40.0**B**
2	53.0	61.0**H**	53.0	61.0**B**				52.0**B**				43.0**B**
3				57.0**N**	48.0	48.0	48.0	48.0	40.0	40.0	40.0	40.0
6				53.0**N**				45.0**N**				38.0**N**
7				63.0**N**	47.0	53.0	47.0	53.0**B**	40.0	44.5	40.0	44.5**B**
8				62.0**N**	50.0	51.0	49.0	51.0	44.0	46.0**H**	44.0	46.0
9				63.0**N**				54.0**N**				45.0**N**
10				63.0**N**				53.0**N**				45.0**N**
13				78.0**N**	63.0	66.0	63.0	66.0**B**				56.0**N**
14				75.5**N**	71.0	71.0**H**	60.0	64.0**B**				55.0**N**
15				74.0**B**	64.0	67.0	63.0	63.0**A**				53.0**B**
16				70.0**N**	57.0	60.0	57.0	59.0				51.0**N**
17				69.0**N**	58.0	59.0	58.0	59.0**B**				50.0**N**
20	58.0	58.0	50.0	50.0**A**	63.0	64.0	39.0	39.0				34.0**A**
21				52.0**N**	40.0	44.0	38.5	44.0	35.5	35.5	35.5	35.5
22	52.5	52.5	49.0	50.0**A**	44.5	44.5	41.0	42.0**A**				34.0**N**
23	50.0	50.0	49.0	49.0**A**	40.0	41.0	40.0	40.0	34.0	34.0	34.0	34.0
24	49.0	49.0	48.0	48.0	41.0	41.0	40.0	40.0				33.0**N**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				41.0**N**	32.0	35.0	32.0**L**	33.0				27.0**N**
29	44.5	48.7	44.5**L**	48.7**B**	40.0	42.0	40.0	41.0**A**	33.0	33.0	33.0**L**	33.0
30	47.0	47.0	46.0	47.0**B**	38.0	38.0	38.0	38.0				32.0**N**
31	51.0	51.0	47.0	47.0	39.0	43.0	39.0	39.0**A**				32.0**A**

	85Dec Strike 7.50				85Dec Strike 7.75			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	33.0	34.0	33.0	34.0**B**				29.0**N**
2				36.5**B**				32.0**N**
3				34.0**N**				29.0**N**
6				32.0**N**				27.0**N**
7				38.0**N**				32.0**N**
8	38.0	38.0	38.0	38.0				31.0**N**
9				38.0**N**				33.0**N**
10				38.0**N**	33.0	33.0**H**	33.0	33.0
13				49.0**B**				40.0**N**
14	51.0	51.0**H**	47.0	47.0**A**				40.0**N**
15	44.0	46.0	44.0	45.0**B**				40.0**N**
16	42.0	42.0	41.0	42.0**B**				36.0**N**
17				42.0**N**				36.0**N**
20	43.0	43.0	29.0	29.0**A**				23.0**N**
21	31.0	31.0	31.0	31.0				26.0**A**
22	28.0	28.0	28.0	28.0	24.0	24.0	24.0**L**	24.0
23				27.0**N**				23.0**N**
24				27.0**N**				23.0**N**
27	**HOLIDAY**				**HOLIDAY**			
28				22.0**N**				18.0**N**
29	27.0	27.0	27.0	27.0				23.0**N**
30				26.0**N**				21.0**N**
31	26.0	27.0	26.0**L**	26.0				22.0**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

May	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1			1L		2				3
2				2			1L		3
3			1		1L				2
6			1			1L			2
7			4		3	9H			16
8					3	4	7H		14
9									
10								1H	1L
13									
14			1		7		1		9
15			2		8		1		11
16					2		1		3
17					1				1
20				1L	13		1		15
21		1L	4		23H	1	4		33H
22		1	2	2	5		2	1	13
23			2	2	11	1			16
24			1	4H	16				21
27	HOLIDAY								
28		2	4		15				21
29		7H	3	1	4	2	2		19
30	1H		1	3	4				9
31			7H	3	6		5		21
TOTAL	1	11	34	18	124	18	25	2	233

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

May	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1		1L	7L		59L	13L	52L	23L	155L
2		1	7	2L	59	13	52	23	157
3		1	7	2	59	13	52	23	157
6		1	7	2	59	14	52	23	158
7		1	9	2	62	23	52	23	172
8		1	9	2	64	27	59	23	185
9		1	9	2	64	27	59	23	185
10		1	9	2	64	27	59	24H	186
13		1	9	2	64	27	59	24	186
14		1	10	2	69	27	59	24	192
15		1	12	2	75	27	59	24	200
16		1	12	2	77	27	59	24	202
17		1	12	2	78	27	59	24	203
20		1	12	3	91	27	59	24	217
21		2	16	3	107	28	63	24	243
22		3	18	5	110	28	63	24	251
23		3	20	7	119	29H	63	24	265
24		3	21	11	133	29	63	24	284
27	HOLIDAY								
28		5	24	11	137	29	63	24	293
29		11H	26	12	140	29	65H	24	307
30	1H	11	27	15	142	29	65	24	314
31	1	11	34H	18H	148H	29	65	24	330H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Jun Strike 7.50

May	Open	High	Low	Close
1				69.0**N**
2				72.0**N**
3				67.0**N**
6				63.0**N**
7				73.0**N**
8				71.0**N**
9				72.0**N**
10				73.0**N**
13				87.0**N**
14	86.0	86.0**H**	84.0**L**	84.0**A**
15				83.0**N**
16				80.0**N**
17				80.0**N**
20				62.0**N**
21				68.0**N**
22				65.0**N**
23				64.5**N**
24				64.0**N**
27	**HOLIDAY**			
28				58.0**N**
29				64.0**N**
30				61.0**N**
31				62.0**N**

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

May	7.50	TOTAL
1		
2		
3		
6		
7		
8		
9		
10		
13		
14		
15	1**H**	1**H**
16		
17		
20		
21		
22		
23		
24		
27	**HOLIDAY**	
28		
29		
30		
31		
TOTAL	1	1

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

May	7.50	TOTAL
1	3**L**	3**L**
2	3	3
3	3	3
6	3	3
7	3	3
8	3	3
9	3	3
10	3	3
13	3	3
14	3	3
15	4**H**	4**H**
16	4	4
17	4	4
20	4	4
21	4	4
22	4	4
23	4	4
24	4	4
27	**HOLIDAY**	
28	4	4
29	4	4
30	4	4
31	4	4

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Aug Strike 7.50

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20	85.0	85.0**H**	72.0**L**	72.0**A**
21				80.0**N**
22				78.0**N**
23				77.0**N**
24				77.0**N**
27	**HOLIDAY**			
28				70.0**N**
29				77.0**N**
30				72.0**N**
31				73.0**N**

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86AUG

May	7.50	TOTAL
1		
2		
3		
6		
7		
8		
9		
10		
13		
14		
15		
16		
17		
20		
21	1**H**	1**H**
22		
23		
24		
27	**HOLIDAY**	
28		
29		
30		
31		
TOTAL	1	1

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86AUG

May	7.50	TOTAL
1		
2		
3		
6		
7		
8		
9		
10		
13		
14		
15		
16		
17		
20		
21	1**H**	1**H**
22	1	1
23	1	1
24	1	1
27	**HOLIDAY**	
28	1	1
29	1	1
30	1	1
31	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Aug Strike 6.00

Jun	Open	High	Low	Close
3	41.0	43.0	41.0	43.0**B**
4				39.0**N**
5	38.0	39.0	38.0	39.0**B**
6				43.0**B**
7				41.0**N**
10				41.0**N**
11				41.0**N**
12				42.0**N**
13				37.0**N**
14				43.0**N**
17				43.0**N**
18				58.0**N**
19	55.0	55.0**H**	49.0	49.0**A**
20	34.0	34.0	34.0	34.0
21				30.0**N**
24				32.0**N**
25				32.0**N**
26				30.0**N**
27				30.0**N**
28	30.0	30.0	27.0**L**	27.0**A**

85Aug Strike 6.25

Jun	Open	High	Low	Close
3				31.0**N**
4				27.0**N**
5	26.0	26.0	26.0	26.0
6	28.0	30.0	28.0	30.0**B**
7	24.5	30.0	24.5	29.0**A**
10	25.0	27.0	25.0	27.0**B**
11				27.0**N**
12				29.0**N**
13				25.0**A**
14	27.0	30.0	27.0	30.0
17	29.5	29.5	29.5	29.5
18	33.0	40.0**H**	33.0	40.0**B**
19	32.0	32.0	31.0	32.0**B**
20				20.0**N**
21	18.0	20.0	18.0	20.0
24	20.0	20.0	20.0	20.0
25				19.0**N**
26				17.0**N**
27	17.0	17.0	17.0**L**	17.0
28				15.0**N**

85Aug Strike 6.50

Jun	Open	High	Low	Close
3	24.0	24.0**H**	20.0	20.0
4				18.0**N**
5	16.0	16.0	16.0	16.0
6	17.0	20.0	17.0	20.0
7	16.0	19.0	16.0	19.0**A**
10	13.0	17.0	13.0	17.0**B**
11	17.0	17.0	17.0	17.0
12				19.0**N**
13				16.0**N**
14	16.0	18.0	16.0	18.0
17				18.0**N**
18				28.0**N**
19				22.0**N**
20	13.5	15.0	13.0	13.0**A**
21	13.0	13.0	11.0	11.0**A**
24				11.0**N**
25	10.0	10.0	10.0	10.0
26				9.0**N**
27				9.0**N**
28	8.5	8.5	8.0**L**	8.0**A**

85Aug Strike 6.75

Jun	Open	High	Low	Close
3				13.0**B**
4	12.0	12.0	11.0	11.0**A**
5				11.0**N**
6	10.5	11.0	10.5	11.0
7	12.0	12.0	12.0	12.0
10				11.5**N**
11				11.0**N**
12	12.0	13.0	12.0	12.0
13				9.0**N**
14	13.0	13.0	10.0	11.0**B**
17				11.0**N**
18	13.0	16.0**H**	13.0	16.0**B**
19	14.0	15.0	13.0	13.0**A**
20	6.0	6.0	6.0**L**	6.0
21				6.0**N**
24				6.0**N**
25				5.5**N**
26				4.0**N**
27				4.0**N**
28				4.0**A**

85Aug Strike 7.00

Jun	Open	High	Low	Close
3				8.0**B**
4	7.0	7.0**H**	6.5	6.5**A**
5	6.5	6.5	6.5	6.5
6	6.0	7.0	6.0	7.0
7				6.5**N**
10				6.0**N**
11	7.0	7.0	6.0	6.0**A**
12				7.0**N**
13	6.0	6.0	6.0	6.0
14				6.5**N**
17	7.0	7.0	7.0	7.0
18				10.0**N**
19				7.0**N**
20	4.0	4.0	4.0	4.0
21				3.0**N**
24				3.0**N**
25	3.0	3.0	3.0	3.0
26				2.0**N**
27	2.0	2.0	2.0**L**	2.0
28	2.5	2.5	2.0	2.0**A**

85Aug Strike 7.25

Jun	Open	High	Low	Close
3				5.0**B**
4	4.0	4.0	4.0	4.0
5	4.0	4.2**H**	4.0	4.2**B**
6				4.0**N**
7				4.0**N**
10				4.0**N**
11				4.0**N**
12				4.0**N**
13				4.0**N**
14				4.0**N**
17				4.0**N**
18				5.5**B**
19				4.0**N**
20				2.5**N**
21				2.0**N**
24				2.0**N**
25				2.0**N**
26				1.0**N**
27				1.0**N**
28	1.0	1.0	1.0**L**	1.0**A**

85Aug Strike 7.50

Jun	Open	High	Low	Close
3				3.5**B**
4	2.5	2.5	2.5	2.5
5	2.5	2.7	2.5	2.7**B**
6				3.0**N**
7				3.0**N**
10				3.0**N**
11				3.0**N**
12				3.0**N**
13				2.5**N**
14				3.0**N**
17	2.0	2.0	2.0**L**	2.0
18	3.0	3.0**H**	3.0	3.0
19				2.0**N**
20				1.0**N**
21				1.0**N**
24				1.0**N**
25				1.0**N**
26				0.5**N**
27				0.5**N**
28				0.5**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85AUG

Jun	6.00	6.25	6.50	6.75	7.00	7.25	7.50	TOTAL
3	1L		4					5
4				1L	2	1L	12H	16
5	1	50H	50H		1L		1L	103H
6		1L	9	2	4	2		18
7		2		5				7
10			3	50H				53
11		2	6		2			10
12			2	2				4
13				2	4			6
14			2	2				4
17		7	1L	3	13H	3H	5	32
18		4		2			8	14
19	1	4		2				7
20	3H		1	2	2			8
21		2	2					4
24		1						1L
25			1		1			2
26								
27		1			1			2
28	2				4	2		8
TOTAL	8	74	81	73	34	8	26	304

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85AUG

Jun	6.00	6.25	6.50	6.75	7.00	7.25	7.50	TOTAL
3	7L	17L	53L	39	81L	12	50H	259
4	7	17	53	40	81	13H	47	258L
5	8	67	102	40	81	13	47	358
6	8	67	106	38L	81	12	47	359
7	8	67	106	39	81	12	47	360
10	8	67	106	89H	81	12	47	410
11	8	67	108H	89	81	12	47	412
12	8	67	106	89	81	12	47	410
13	8	67	106	88	85	12	47	413
14	8	67	106	88	85	12	47	413
17	8	72	107	88	90H	10L	45	420
18	8	75	107	89	90	10	37L	416
19	8	78	107	89	90	10	37	419
20	11H	78	107	88	90	10	37	421
21	11	78	106	88	90	10	37	420
24	11	79	106	88	90	10	37	421
25	11	79	107	88	90	10	37	422
26	11	79	107	88	90	10	37	422
27	11	80H	107	88	90	10	37	423H
28	9	80	107	88	90	10	37	421

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Oct Strike 6.25				85Oct Strike 6.50				85Oct Strike 6.75			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								41.0**N**				32.5**N**
4								38.0**N**				29.0**N**
5	48.0	48.0	48.0	48.0	38.0	38.0	38.0	38.0				29.0**N**
6	46.0	51.0**H**	46.0	51.0**B**				40.0**B**				31.0**B**
7				50.0**N**				39.0**N**				30.0**N**
10				49.5**N**				39.0**N**				30.0**N**
11				49.5**N**	37.0	38.0	37.0	38.0**B**	30.0	30.0**H**	30.0	30.0
12				49.5**N**				38.0**N**				30.0**N**
13				48.0**N**				38.0**N**				29.0**N**
14				52.0**N**				42.0**N**				32.0**N**
17				52.0**N**	41.0	41.0	41.0	41.0				32.0**N**
18				66.0**N**	49.0	52.5**H**	49.0	52.5**B**				42.0**N**
19				58.0**N**				45.0**N**				35.0**N**
20				45.0**N**	40.0	40.0	34.0**L**	34.0**A**				26.5**N**
21				41.0**N**				32.0**N**				24.0**N**
24				42.0**N**				32.0**N**				24.0**N**
25				42.0**N**				32.0**N**	24.0	24.0	24.0	24.0
26				40.0**N**				30.0**N**	24.0	24.0	23.0**L**	23.0**A**
27				40.0**N**				30.0**N**				23.0**N**
28	39.0	39.0	38.0**L**	38.0**A**				28.0**N**				21.0**N**

	85Oct Strike 7.00				85Oct Strike 7.25				85Oct Strike 7.50			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				25.0**N**				19.0**N**				14.0**N**
4				22.0**N**				17.0**N**				13.0**N**
5				22.0**N**				17.0**N**				13.0**N**
6				24.0**B**				19.0**B**				15.0**B**
7				23.0**N**				17.5**N**				14.5**N**
10				23.0**N**				17.5**N**				14.5**N**
11				23.0**N**				17.5**N**				14.5**N**
12				23.0**N**				17.5**N**				14.5**N**
13	24.0	24.0	24.0	24.0				17.5**N**				14.0**N**
14				25.0**N**				19.0**N**				15.0**N**
17	24.0	24.0	24.0	24.0				18.0**N**				14.0**N**
18	30.0	32.0**H**	30.0	32.0**B**				25.0**N**				19.0**N**
19	23.0	26.0	23.0	26.0**B**				21.0**N**	18.0	18.0**H**	16.0	16.0**A**
20	20.0	20.0	18.0	19.0**B**				15.0**N**				11.0**N**
21	19.0	19.0	17.0**L**	17.0**A**				12.0**N**				9.0**N**
24				17.0**N**				12.0**N**				9.0**N**
25				17.0**N**				12.0**N**	8.0	8.0	8.0**L**	8.0
26				16.0**N**				11.0**N**				7.5**N**
27				16.0**N**				11.0**N**				7.5**N**
28				15.0**N**				10.0**N**				7.0**N**

85Oct Strike 7.75

Jun	Open	High	Low	Close
3				11.0**N**
4				10.0**N**
5				10.0**N**
6				11.0**B**
7				10.5**N**
10				10.5**N**
11				10.5**N**
12				10.5**N**
13				10.0**N**
14				11.0**N**
17	11.0	11.0**H**	11.0**L**	11.0
18				14.0**N**
19				12.0**N**
20				8.0**N**
21				6.0**N**
24				6.0**N**
25				6.0**N**
26				5.0**N**
27				5.0**N**
28				4.0**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85OCT

Jun	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
3								
4								
5	1L	1L						2
6	2H							2
7								
10								
11		2	1H					3
12								
13				1L				1L
14								
17		5H		1			4H	10H
18		1		2				3
19				5H		1H		6
20		1		1				2
21				3				3
24								
25			1			1		2
26			1					1
27								
28	2							2
TOTAL	5	10	3	13		2	4	37

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85OCT

Jun	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
3		23L	8L	56L	2H	49L	4H	142L
4		23	8	56	2	49	4	142
5	1L	23	8	56	2	49	4	143
6	2	23	8	56	2	49	4	144
7	2	23	8	56	2	49	4	144
10	2	23	8	56	2	49	4	144
11	2	23	9H	56	2	49	4	145
12	2	23	9	56	2	49	4	145
13	2	23	9	57	2	49	4	146
14	2	23	9	57	2	49	4	146
17	2	23	9	57	2	49	4	146
18	2	24	9	59H	2	49	4	149
19	2	24	9	57	2	50H	4	148
20	2	25H	9	58	2	50	4	150
21	2	25	9	59	2	50	4	151
24	2	25	9	59	2	50	4	151
25	2	25	8	59	2	49	4	149
26	2	25	9	59	2	49	4	150
27	2	25	9	59	2	49	4	150
28	4H	25	9	59	2	49	4	152H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Dec Strike 6.00

Jun	Open	High	Low	Close
3				80.0N
4				77.0N
5				77.0N
6				78.0B
7				78.0N
10	74.0	77.0	74.0L	77.0B
11	80.0	80.0H	79.0	79.0A
12				79.0N
13				78.0N
14				82.0N
17				82.0N
18				97.0N
19				88.0N
20				72.0N
21				70.0N
24				70.0N
25				71.0N
26				69.0N
27				69.0N
28				67.0N

85Dec Strike 6.25

Jun	Open	High	Low	Close
3				68.0N
4				65.0N
5	62.0	64.0	62.0	64.0
6				66.0B
7	68.0	68.0	66.0	66.0A
10	65.0	65.0	65.0	65.0
11				65.0N
12				65.0N
13				65.0N
14				70.0N
17				70.0N
18				82.0N
19	74.0	74.0H	67.0	70.0B
20	68.0	68.0	60.0	60.0A
21				58.0N
24	59.0	59.0	59.0	59.0
25				58.0N
26				56.0N
27				56.0N
28	55.9	55.9	54.0L	54.0A

85Dec Strike 6.50

Jun	Open	High	Low	Close
3				56.0N
4	54.0	54.0	54.0	54.0
5	52.0	53.2	52.0	52.5B
6	52.0	55.0	52.0	55.0
7				55.0A
10	53.7	53.7	53.7	53.7
11	56.0	56.0	55.0	55.0
12	57.0	57.0	55.0	55.0A
13	55.0	55.0	54.0	54.0A
14				58.0N
17	58.0	58.0	56.0	56.0
18				69.0N
19	68.0	68.0H	54.0	62.0
20	52.0	52.0	48.0	48.0A
21	48.7	48.7	48.0	48.0A
24				48.0N
25	50.0	50.0	49.0	49.0A
26	47.0	47.0	44.0	45.0B
27	42.0	44.0	42.0L	44.0
28				43.0N

85Dec Strike 6.75

Jun	Open	High	Low	Close
3				47.0N
4	43.0	44.0	43.0	44.0B
5	43.0	44.2	43.0	43.0
6	45.0	45.0	45.0	45.0
7				45.0A
10				45.0N
11	46.0	46.0	45.0	45.0A
12				45.0N
13	45.0	45.0	44.0	44.0A
14	45.0	46.0	45.0	46.0B
17	48.7	48.7	48.7	48.7
18	59.0	59.0H	58.0	58.0A
19	57.0	57.0	45.0	52.0
20				40.0A
21	40.4	40.4	38.0	38.0A
24				38.0B
25	37.0	40.0	37.0	39.0A
26	37.0	37.0	36.0	36.0A
27				36.0N
28	35.0	35.0	35.0L	35.0

85Dec Strike 7.00

Jun	Open	High	Low	Close
3	38.0	39.0	34.0	38.0A
4	36.0	37.0	36.0	36.0A
5	35.0	35.0	35.0	35.0
6	35.0	37.0	35.0	37.0B
7	36.0	36.0	36.0	36.0
10	33.0	35.0	33.0	35.0B
11				35.0N
12	38.0	38.0	37.0	37.0A
13				37.0N
14	37.0	38.0	37.0	38.0B
17	39.0	40.0	39.0	39.3
18	42.0	47.0H	42.0	47.0B
19	46.0	46.0	36.0	40.0B
20	37.0	37.0	30.0	32.0B
21	30.0	33.0	30.0	31.0A
24	31.0	31.0	31.0	31.0
25				30.5N
26	29.5	29.5	28.5	28.5A
27	29.0	29.0	28.0	28.0
28	28.0	28.0	27.0L	27.0A

85Dec Strike 7.25

Jun	Open	High	Low	Close
3				32.0N
4	29.0	30.0	29.0	30.0
5				30.0N
6				31.0N
7				30.0A
10				30.0N
11	32.0	32.0	30.0	30.0A
12				30.0N
13				30.0N
14				31.0N
17				31.0N
18				39.0N
19	38.0	38.0H	31.0	32.0B
20				26.0N
21	27.0	28.0	25.0	25.0A
24	26.0	26.0	26.0	26.0
25				26.0N
26	25.0	25.0	24.0	24.0A
27	23.0	23.0	23.0L	23.0
28				21.0N

85Dec Strike 7.50

Jun	Open	High	Low	Close
3	24.0	27.0	24.0	26.0A
4				24.0N
5				24.0N
6				25.0N
7				24.0A
10				24.0N
11				24.0N
12				24.0N
13				25.0N
14	28.5	29.0H	28.5	29.0
17	24.0	25.0	24.0	25.0B
18				33.0N
19	26.0	27.0	26.0	27.0
20	20.0	20.0	20.0	20.0
21				20.5N
24	21.0	21.0	21.0	21.0
25				21.0N
26	19.0	19.0	18.0L	18.0A
27				18.0N
28				16.0N

85Dec Strike 7.75

Jun	Open	High	L.	Close
3	22.0	22.0H	22.0L	22.0
4				20.0N
5				20.0N
6				21.0N
7				22.0A
10				22.0N
11				22.0N
12				22.0N
13				22.0N
14				24.5N
17				23.0N
18				28.0N
19				23.0N
20				17.0A
21				17.0N
24				17.0N
25				17.0N
26				16.0N
27				16.0N
28				15.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Jun	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
3				1L	5		3	1H	10
4			3	1	15	3			22
5		4	5	3	3				15
6			2	2					4
7					1L				1L
10		2	1L		2				5
11	3H	2	2	2	2	1L			12
12			1		2				3
13			1	2	1				4
14				1	2		2		5
17			50	2	11		50H		113H
18				2	4				6
19	1L	13H	21	19H	33H	2	2		91
20		4	1		7		1L		13
21			2	3	5	2			12
24		2			2	4H	1		9
25			1	2					3
26			52H	4	4	3	1		64
27			4		1	1			6
28		1L		2	1				4
TOTAL	4	28	146	46	101	16	60	1	402

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Jun	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
3	1L	11L	34L	19L	153	29L	68L	25H	340L
4	1	11	37	20	157	32	68	25	351
5	1	15	40	23	160	32	68	25	364
6	1	15	40	25	160	32	68	25	366
7	1	15	40	25	160	32	68	25	366
10	1	17	41	25	160	32	68	25	369
11	4H	19H	43	27	161	33	68	25	380
12	4	19	44	27	162	33	68	25	382
13	4	19	45	29	162	33	68	25	385
14	4	19	45	29	162	33	70	25	387
17	4	19	95H	31	169	33	74H	25	450
18	4	19	95	33H	170H	33	74	25	453H
19	3	12	80	22	151L	33	74	25	400
20	3	14	81	22	152	33	73	25	403
21	3	14	83	25	154	35	73	25	412
24	3	16	83	25	155	39	73	25	419
25	3	16	84	27	155	39	73	25	422
26	3	16	84	29	155	42	74	25	428
27	3	16	38	29	156	43H	74	25	384
28	3	16	38	31	157	43	74	25	387

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Feb Strike 7.00

Jun	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19	59.0	59.0**H**	58.0**L**	58.0**A**
20				47.0**N**
21				45.0**N**
24				45.0**N**
25				45.0**N**
26				44.0**N**
27				44.0**N**
28				43.0**N**

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86FEB

Jun	7.00	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19	1**H**	1**H**
20		
21		
24		
25		
26		
27		
28		
TOTAL	1	1

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86FEB

Jun	7.00	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19	1**H**	1**H**
20	1	1
21	1	1
24	1	1
25	1	1
26	1	1
27	1	1
28	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Jun Strike 7.50

Jun	Open	High	Low	Close
3				62.0**N**
4				60.0**N**
5				60.0**N**
6				61.0**B**
7				60.5**N**
10				61.0**N**
11				61.0**N**
12				61.0**N**
13				59.0**N**
14				61.0**N**
17				61.0**N**
18				72.0**N**
19				65.0**N**
20				55.0**N**
21				53.0**N**
24				53.0**N**
25				53.0**N**
26				52.0**N**
27				52.0**N**
28				51.0**N**

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Jun	7.50	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19		
20		
21		
24		
25		
26		
27		
28		
TOTAL		

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Jun	7.50	TOTAL
3	4**H**	4**H**
4	4	4
5	4	4
6	4	4
7	4	4
10	4	4
11	4	4
12	4	4
13	4	4
14	4	4
17	4	4
18	4	4
19	4	4
20	4	4
21	4	4
24	4	4
25	4	4
26	4	4
27	4	4
28	4	4

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Aug Strike 7.50

Jun	Open	High	Low	Close
3				73.0N
4				72.0N
5				72.0N
6				73.0B
7				72.5N
10				73.0N
11				73.0N
12				73.0N
13				71.0N
14				72.0N
17				72.0N
18				85.0N
19				78.0N
20				68.0N
21				64.0N
24				64.0N
25				64.0N
26				63.0N
27				63.0N
28				62.0N

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86AUG

Jun	7.50	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19		
20		
21		
24		
25		
26		
27		
28		
TOTAL		

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86AUG

Jun	7.50	TOTAL
3	1H	1H
4	1	1
5	1	1
6	1	1
7	1	1
10	1	1
11	1	1
12	1	1
13	1	1
14	1	1
17	1	1
18	1	1
19	1	1
20	1	1
21	1	1
24	1	1
25	1	1
26	1	1
27	1	1
28	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Aug Strike 6.00				85Aug Strike 6.25				85Aug Strike 6.50			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	18.0	18.0	17.0	17.0A				7.5N	3.0	3.0H	3.0	3.0
2				14.0N	5.0	5.0	5.0	5.0	3.0	3.0	3.0	3.0
3	14.0	14.0	13.0	13.0				5.5N	3.0	3.0	1.0L	1.0
4	HOLIDAY				HOLIDAY				HOLIDAY			
5				17.0N				7.5N				3.0N
8				16.0N	4.0	7.0H	4.0	6.0A	2.0	2.0	2.0	2.0
9	16.0	16.0	16.0	16.0				6.0N				2.0N
10				19.0N				6.0A				2.0N
11	14.0	14.0	12.0	12.0A	6.0	6.0	5.0	5.0A	1.0	1.0	1.0	1.0
12	17.0	17.0	17.0	17.0				5.0N				1.4B
15				18.0N	2.0	5.0	2.0	5.0B	1.2	1.2	1.0	1.0B
16	25.0	25.0	23.0	23.0A				6.0N				1.0N
17	31.0	31.0H	25.0	25.0				7.0N				1.0N
18	15.0	16.0	13.0	13.0A	3.0	3.0	3.0	3.0				0.3N
19	16.0	16.0	11.0L	13.0B	0.5	0.5	0.1L	0.1A				0.1A
22												
23												
24												
25												
26												
29												
30												
31												

	85Aug Strike 6.75				85Aug Strike 7.00				85Aug Strike 7.25			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				1.0N				0.3N				0.2N
2	2.0	2.0H	2.0	2.0				0.3N				0.2N
3				2.0N				0.3N				0.2N
4	HOLIDAY				HOLIDAY				HOLIDAY			
5				1.0N				0.3N				0.2N
8				1.0N				0.5N				0.1A
9	1.5	1.5	1.5	1.5	0.1	0.1	0.1L	0.1				0.1N
10				1.0N	0.5	0.5H	0.5	0.5				0.1A
11				0.5N				0.3N				0.1A
12				0.5N	0.5	0.5	0.2	0.2				0.1A
15				0.5N				0.2N				0.1N
16	0.1	0.1	0.1L	0.1				0.1A				0.1A
17				0.1N				0.1A				0.1A
18				0.1A				0.1A				0.1A
19				0.1A				0.1A				0.1A
22												
23												
24												
25												
26												
29												
30												
31												

	85Aug Strike 7.50			
Jul	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4	HOLIDAY			
5				0.1N
8				0.1A
9				0.1N
10				0.1A
11				0.1A
12				0.1A
15				0.1N
16				0.1A
17				0.1A
18				0.1A
19				0.1A
22				
23				
24				
25				
26				
29				
30				
31				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85AUG

Jul	6.00	6.25	6.50	6.75	7.00	7.25	7.50	TOTAL
1	1L		5					6
2		3	1L	4	2			10
3	10H		2					12
4	HOLIDAY							
5			1					1L
8		2L	1					3
9				1L	1L			2
10	1							1
11	1				2			3
12	1		10H					11
15		5H	5		21H			31H
16	5			5H				10
17	4							4
18	1	4						5
19	2							2
22								
23								
24								
25								
26								
29								
30								
31								
TOTAL	26	14	25	10	26			101

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85AUG

Jul	6.00	6.25	6.50	6.75	7.00	7.25	7.50	TOTAL
1	10L	80H	107	88H	90H	10H	37H	422
2	10	77	106L	87	90	10	37	417
3	15	77	107	87	90	10	37	423
4	HOLIDAY							
5	15	77	107	87	90	10	37	423
8	15	77	108	87	90	10	37	424
9	15	77	108	87	89	10	37	423
10	16H	77	107	87	89	10	37	423
11	16	77	107	87	88	10	37	422
12	16	77	117H	87	88	10	37	432H
15	15	78	113	87	87L	10	37	427
16	15	78	113	82L	87	10	37	422
17	14	78	113	82	87	10	37	421
18	14	78	113	82	87	10	37	421
19		72L	112	82	87	10	37	400L
22								
23								
24								
25								
26								
29								
30								
31								

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Oct Strike 6.00				85Oct Strike 6.25				85Oct Strike 6.50			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	39.0	39.0	39.0	39.0				29.0**N**				21.0**N**
2	36.0	36.0	36.0	36.0				26.0**A**	20.0	20.0	16.0	18.0
3	36.0	37.0	36.0	37.0**B**	25.0	25.0	25.0	25.0				18.5**N**
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
5	37.0	39.0	37.0	39.0**B**	27.0	27.0	25.0	26.0	17.0	18.0	17.0	18.0**B**
8	35.0	40.0	35.0**L**	40.0**B**				29.0**N**				19.0**N**
9				40.0**N**	30.0	30.0	30.0	30.0	19.0	19.0	19.0	19.0
10				44.0**N**	29.0	31.0**H**	29.0	31.0**B**				21.0**A**
11				38.0**N**				26.0**N**				18.0**N**
12				42.0**N**				30.0**A**				21.0**A**
15	42.0	45.0**H**	42.0	45.0	28.0	31.0	28.0	31.0**B**	19.0	21.0	19.0	21.0**B**
16				49.0**N**				35.0**N**	21.0	25.0	21.0	24.0
17				50.0**N**				36.0**N**	27.0	27.0**H**	25.0	25.0**A**
18				40.0**N**				28.0**N**				19.0**N**
19				42.0**N**	28.0	28.0	28.0	28.0**A**	19.0	19.0	19.0	19.0**A**
22				42.0**N**				29.0**N**	18.0	18.5	18.0	18.5
23	37.0	37.0	37.0	37.0				25.0**N**	17.0	17.0	16.0	16.0**A**
24				36.0**N**				24.0**N**	14.5	15.0	14.0	15.0**B**
25				36.0**N**	23.0	23.0	23.0**L**	23.0	13.0	14.0	13.0**L**	14.0**B**
26				48.0**N**	24.0	31.0	24.0	31.0**B**				21.0**N**
29				48.0**N**				32.0**N**	21.0	21.0	21.0	21.0
30				48.0**N**				32.0**N**	19.0	20.0	19.0	20.0
31				48.0**N**				32.0**N**	20.0	20.0	20.0	20.0

	85Oct Strike 6.75				85Oct Strike 7.00				85Oct Strike 7.25			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				14.0**N**				10.0**N**				7.0**N**
2	13.0	13.0	13.0	13.0				9.0**N**				6.0**N**
3				13.0**N**				9.0**N**				6.0**N**
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
5				14.0**N**				10.0**N**				6.5**N**
8				13.0**N**				9.0**N**				6.0**N**
9				13.0**N**				9.0**N**				6.0**N**
10				15.0**N**				10.0**N**				6.5**N**
11				11.0**N**				7.0**N**				5.0**N**
12				14.0**N**				9.0**N**				6.0**N**
15				15.0**N**				10.0**N**				6.0**N**
16				16.0**N**	10.5	10.5	10.5	10.5	8.0	8.0**H**	8.0	8.0
17				16.0**N**				11.0**N**				7.0**N**
18	14.0	14.0	13.0	13.0**A**				8.0**N**				5.0**N**
19				13.0**N**				8.0**N**				5.0**N**
22				12.0**N**				7.0**N**				4.0**N**
23				10.0**A**	7.0	7.0	4.0**L**	5.0**B**				3.5**N**
24	9.0	9.0	8.0**L**	9.0**B**	5.0	5.0	4.0	4.0				3.5**N**
25				9.0**N**	6.0	6.0	6.0	6.0				3.0**N**
26				13.0**N**	7.0	8.0	7.0	8.0				5.0**N**
29	15.0	16.0**H**	15.0	15.0**A**	9.0	9.0	9.0	9.0				5.0**N**
30				15.0**N**				9.0**N**				5.0**N**
31				15.0**N**	11.0	11.0**H**	9.0	9.0**A**	5.0	5.0	5.0**L**	5.0

	85Oct Strike 7.50				85Oct Strike 7.75			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				4.0**N**				3.0**N**
2				4.0**N**				3.0**N**
3				4.0**N**				3.0**N**
4	**HOLIDAY**				**HOLIDAY**			
5				4.0**N**				3.0**N**
8				4.0**N**				2.5**N**
9				4.0**N**				2.5**N**
10				4.0**N**				2.5**N**
11				3.0**N**				2.0**N**
12				3.0**N**				2.0**N**
15				3.5**N**				2.5**N**
16				4.5**N**				3.0**N**
17				4.0**N**				2.5**N**
18				3.0**N**				2.0**N**
19	4.0	4.0**H**	3.0	3.0**A**				2.0**N**
22				2.5**N**				1.5**N**
23				2.0**N**				1.0**N**
24				2.0**N**				1.0**N**
25				1.5**N**				1.0**N**
26				3.0**N**				2.0**N**
29				3.0**N**				2.0**N**
30	2.0	2.0	2.0**L**	2.0				2.0**N**
31				2.0**N**				2.0**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85OCT

Jul	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	1L		1L						2
2	3		2	1L					6
3	1		2						3
4	HOLIDAY								
5		8H	1						9
8	10H								10
9		1L	1						2
10		1							1L
11									
12									
15	10	1	3						14
16			13H		1L				14
17			1			1L			2
18				1					1
19		5	2						7
22			1						1
23	5		3		3		1L		12
24			2	2H	4				8
25		6	2	1	2				11
26		7			8H				15H
29			2	1	2				5
30			3	1			2H		6
31			2		2	2H			6
TOTAL	30	29	41	7	22	3	3		135

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85OCT

Jul	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	1L	4L	26	9	59	2L	49H	4H	154L
2	4	4	26	10	59	2	49	4	158
3	4	4	26	10	59	2	49	4	158
4	HOLIDAY								
5	4	12	25L	10	59	2	49	4	165
8	5	12	25	10	59	2	49	4	166
9	5	12	25	10	59	2	49	4	166
10	5	13	25	10	59	2	49	4	167
11	5	13	25	10	59	2	49	4	167
12	5	13	25	10	59	2	49	4	167
15	12H	14	25	10	59	2	49	4	175
16	12	14	30	10	60	2	49	4	181
17	12	14	30	10	60	3	49	4	182
18	12	14	30	11H	60	3	49	4	183
19	12	19	30	11	60	3	49	4	188
22	12	19	30	11	60	3	49	4	188
23	10	19	30	11	59	3	49	4	185
24	10	19	30	10	58	3	49	4	183
25	10	25	30	10	58	3	49	4	189
26	10	32H	30	9	57L	3	49	4	194
29	10	31	30	7L	59	3	49	4	193
30	10	31	31	7	59	3	49	4	194
31	10	31	36H	7	61H	5H	49	4	203H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Dec Strike 6.00				85Dec Strike 6.25				85Dec Strike 6.50			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				54.0N				43.0N	41.0	41.0	34.0	34.0
2				53.0N	45.0	45.0	40.0	41.0	34.0	35.0	29.0	31.0B
3				53.0N	42.0	43.0	42.0	42.0A	33.0	33.0	33.0	33.0
4	HOLIDAY				HOLIDAY				HOLIDAY			
5	52.0	54.0	52.0	54.0B				44.0N	33.0	34.0	33.0	34.0B
8	50.0	56.0	50.0	56.0B				44.0N	30.0	35.0	30.0	34.0A
9	58.0	58.0	56.0	56.0	48.0	48.0	45.0	45.0A	37.0	37.0	32.0	34.0A
10				59.0N	46.5	46.5	46.0	46.0A	36.0	36.0	36.0	36.0
11				54.0N	46.0	46.0	42.0	42.0	34.0	34.0	32.0	32.0
12	60.0	60.0	53.0	58.0B	42.0	45.0	42.0	45.0B	35.0	39.0	35.0	37.0A
15	58.0	61.0	58.0	61.0B				48.0N				38.0N
16				65.0N				51.0N	34.0 35.0	40.0	34.0	40.0A
17				67.0N	58.0	58.0H	53.0	53.0A	43.0	46.0	41.0	41.0
18				57.0N				44.0N	35.0	35.0	34.0	34.0
19				59.0N				46.0N	36.0	36.0	34.5	35.0B
22				59.0N				46.0N				35.0N
23	57.0	58.0	55.0	55.0A				43.0N	33.0	33.0	32.0	32.0A
24	50.0	52.0	49.0L	52.0B	38.0	40.0	38.0	40.0B	28.0	29.0	27.0L	29.0B
25	51.0	52.0	51.0	52.0B	40.0	40.0	38.0	39.0B	29.0	29.0	29.0	29.0
26				64.0N	36.0	48.0	36.0L	48.0B	28.0	37.0	27.0	37.0B
29				64.0N	52.0	52.0	49.0	49.0	45.0	47.0H	37.0	38.0
30	64.0	64.0H	64.0	64.0	47.0	47.0	47.0	47.0	37.0	37.0	37.0	37.0
31				64.0N				47.0N				37.0N

	85Dec Strike 6.75				85Dec Strike 7.00				85Dec Strike 7.25			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				27.0N				21.0N				16.0N
2				25.0N	20.0	20.0	19.0	19.0A				15.0N
3				25.0N				19.0N				15.0N
4	HOLIDAY				HOLIDAY				HOLIDAY			
5				26.0N				19.0A				15.0N
8	29.0	29.0	26.0	26.0A				19.0N				14.0N
9	27.5	27.5	27.0	27.0A	20.0	20.0	20.0	20.0				14.0N
10				28.0A	20.0	20.0	20.0	20.0				15.0B
11				24.0N	20.0	20.0	19.0	19.0A				14.0B
12				27.0N	20.0	22.0	20.0	20.0				15.0N
15				28.5N				21.5N				16.0N
16	30.0	31.0	30.0	31.0B				24.0N				18.0N
17				31.0N	25.0	28.0H	24.0	24.0				17.0N
18				25.0N	22.0	22.0	19.0	19.0				14.0N
19				26.0N	18.0	19.0	18.0	19.0B				14.0N
22				26.0N				19.0N				14.0N
23				23.0N	19.5	19.5	17.0	17.0				12.0N
24	21.0	21.0	20.0L	21.0B	15.0	15.0	15.0L	15.0B	11.0	11.0H	11.0L	11.0B
25	20.0	21.0	20.0	21.0B	15.0	15.0	15.0	15.0				11.0N
26				27.0N	15.0	20.0	15.0	20.0				14.0N
29	27.0	32.0H	27.0	29.0	20.0	24.0	20.0	20.0				14.0N
30	28.5	28.5	28.5	28.5	19.0	22.0	19.0	22.0A				14.0N
31	32.0	32.0	30.0	30.0A	24.0	24.0	20.0	20.0A				14.0N

	85Dec Strike 7.50				85Dec Strike 7.75			
Jul	Open	High	Low	Close	Open	High	Low	Close
1	15.0	15.0H	12.0	12.0A				10.0N
2	12.0	12.0	11.0	11.0				9.0N
3				11.0N				9.0N
4	HOLIDAY				HOLIDAY			
5				11.0N				9.0N
8				11.0N				8.0N
9	10.0	11.0	10.0	11.0				8.0N
10				12.0A				8.5N
11				10.0N				8.0N
12				11.0N	6.0	6.0H	6.0L	6.0
15				12.0N				6.5N
16				13.5N				8.5N
17				13.0N				9.0N
18	10.0	12.0	10.0	10.0				6.0N
19				10.0N				7.0N
22				10.0N				7.0N
23				8.5N				6.0N
24	7.0	7.0	6.0L	7.0B				5.5N
25				8.0N				5.0N
26				10.0N				7.0N
29	12.0	12.0	11.0	11.0A				7.0N
30	12.0	12.0	11.5	11.5A				7.0N
31				11.5N				7.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Jul	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1			2		1**L**		1**L**		4
2		12**H**	8		3		1		24
3		4	1**L**		1		3		9
4	**HOLIDAY**								
5	5		5						10
8	5		8	4					17
9	7**H**	2	5	1**L**					15
10		1**L**	3		2		2		8
11		7	2		1		1		11
12	3	1	2		9			3**H**	18
15	3	1							4
16			4	1					5
17		1	3		5				9
18			2		1		2		5
19			3		2		1		6
22									
23	2				1				3**L**
24	2	2	12**H**	10**H**	2	2**H**	2		32
25	1**L**	7	2	1	4				15
26		1	2		5				8
29		5	7	3	11**H**		1		27
30	1	3	2	1	5		50**H**		62**H**
31				3	4				7
TOTAL	29	47	73	24	57	2	64	3	299

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Jul	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	3**L**	16**L**	40**L**	31	158**L**	43**H**	73**L**	25**H**	389**L**
2	3	25	44	31	161	43	74	25	406
3	3	29	45	31	162	43	74	25	412
4	**HOLIDAY**								
5	7	29	48	31	162	43	74	25	419
8	4	29	48	33	162	43	74	25	418
9	11	31	52	34**H**	162	43	74	25	432
10	11	32	55	34	164	43	76	25	440
11	11	39	57	34	165	43	77**H**	25	451
12	11	39	57	34	172	43	75	22**L**	453
15	13	39	57	34	172	43	75	22	455
16	13	39	59	34	172	43	75	22	457
17	13	40**H**	60	34	176	43	75	22	463
18	13	40	62	34	177	43	75	22	466
19	13	40	65**H**	34	178	43	75	22	470
22	13	40	64	34	178	43	75	22	469
23	15**H**	40	64	34	179	43	74	22	471**H**
24	14	38	61	31	177	43	74	22	460
25	13	36	62	31	173	43	74	22	454
26	13	35	59	30**L**	174	41**L**	73	22	447
29	13	32	62	32	179	41	74	22	455
30	14	29	62	32	181**H**	41	74	22	455
31	15	27	61	34	181	41	74	22	455

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Feb Strike 6.00				86Feb Strike 6.25				86Feb Strike 6.50			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1												
2												
3												
4	HOLIDAY				HOLIDAY				HOLIDAY			
5												
8												
9												
10												
11												
12												
15					62.0	63.0	62.0	63.0B				
16					67.0	67.0	67.0	67.0	55.0	55.0H	55.0	55.0
17					68.7	68.7H	68.7	68.7				56.0N
18								59.0N	52.0	52.0	48.0	48.0
19								61.0N	48.7	48.7	48.7	48.7
22					57.0	61.2	57.0	61.2				48.7B
23					61.0	61.0	58.0	58.0A	48.7	49.0	47.0	47.0A
24					57.0	58.0	53.0L	55.0B	42.0	44.0	42.0L	44.0B
25	69.0	70.0	69.0L	70.0	54.0	54.5	54.0	54.5B	43.0	43.0	43.0	43.0
26				78.0N	54.0	63.0	53.5	63.0B	43.0	51.0	43.0	51.0B
29	82.0	82.0H	81.0	81.0A	66.0	66.0	65.0	65.0	53.0	53.0	52.0	53.0B
30				81.0N				65.0N				53.0N
31				81.0N	67.0	67.0	66.0	66.0A	55.0	55.0	53.0	53.0

	86Feb Strike 6.75				86Feb Strike 7.00				86Feb Strike 7.25			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								34.0N				
2								33.0N				
3								33.0N				
4	HOLIDAY				HOLIDAY				HOLIDAY			
5								34.0N				
8								30.0N				
9								30.0N				
10								31.0N				
11	39.0	39.0H	39.0	39.0				30.0N				
12				40.0N				32.0N				
15				43.0N				35.0N				
16				45.0N				36.0N				
17				46.0N				37.0N				
18				38.0N				30.0N	27.0	27.0H	26.0L	26.0A
19				40.0N				32.0N				25.0N
22				39.0N				31.2B				25.0N
23				37.0N	31.2	31.2	30.0L	30.0A				23.0N
24				36.0N				29.0N				22.0N
25	35.0	35.0	35.0L	35.0				27.5N				21.0N
26				41.0N				32.0N				25.0N
29				43.0N	34.0	34.0H	34.0	34.0				26.0N
30				43.0N				34.0N				26.0N
31				43.0N				34.0N				26.0N

	86Feb Strike 7.50			
Jul	Open	High	Low	Close
1				
2				
3				
4	HOLIDAY			
5				
8				
9				
10				
11				
12				
15				
16				
17				
18	21.0	21.0	21.0L	21.0
19				19.0N
22				19.5N
23				18.0N
24				17.0N
25				16.0N
26				20.0N
29	23.0	23.0H	22.0	22.0A
30				22.0N
31				22.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86FEB

Jul	6.00	6.25	6.50	6.75	7.00	7.25	7.50	TOTAL
1								
2								
3								
4	**HOLIDAY**							
5								
8								
9								
10								
11				3**H**				3
12								
15		2						2**L**
16		1**L**	1**L**					2
17		3						3
18		2	1					3
19			2			5**H**	1**L**	8
22		4						4
23		1	4		1**L**			6
24		5	1					6
25	2**H**	1	2	3				8
26		2	1					3
29	2	10**H**	5**H**		2**H**		2**H**	21**H**
30								
31		1	2					3
TOTAL	4	32	19	6	3	5	3	72

SILVER CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86FEB

Jul	6.00	6.25	6.50	6.75	7.00	7.25	7.50	TOTAL
1					1**L**			1**L**
2					1			1
3					1			1
4	**HOLIDAY**							
5					1			1
8					1			1
9					1			1
10					1			1
11				3**H**	1			4
12				3	1			4
15		2**L**		3	1			6
16		3	1**L**	3	1			8
17		6	1	3	1			11
18		8	2	3	1			14
19		8	4	3	1	5**H**	1**L**	22
22		12	4	3	1	5	1	26
23		13	8**H**	3	1	5	1	31
24		12	7	3	1	5	1	29
25	2**H**	12	7		1	5	1	28
26	2	14	8		1	5	1	31
29	1**L**	16**H**	8		2**H**	5	3**H**	35**H**
30	1	16	8		2	5	3	35
31	1	12	6		2	5	3	29

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Jun Strike 6.25				86Jun Strike 7.50			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								47.0**N**
2								45.0**N**
3								45.0**N**
4	**HOLIDAY**				**HOLIDAY**			
5								47.0**N**
8								37.0**N**
9								37.0**N**
10								38.0**N**
11								37.0**N**
12								40.0**N**
15	84.0	87.0**H**	84.0	87.0**B**				42.0**N**
16				92.0**N**				43.0**N**
17				94.0**N**				44.0**N**
18				84.0**N**				38.0**N**
19	83.0	84.0	83.0**L**	84.0**B**				38.0**N**
22				86.0**N**				39.0**N**
23				81.0**N**				36.0**N**
24				80.0**N**				35.0**N**
25				80.0**N**				34.0**N**
26				90.0**N**				38.0**N**
29				90.0**N**				38.0**N**
30				90.0**N**				38.0**N**
31				90.0**N**				38.0**N**

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Jul	6.25	7.50	TOTAL
1			
2			
3			
4	**HOLIDAY**		
5			
8			
9			
10			
11			
12			
15	2**H**		2**H**
16			
17			
18			
19	1**L**		1**L**
22			
23			
24			
25			
26			
29			
30			
31			
TOTAL	3		3

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Jul	6.25	7.50	TOTAL
1		4**H**	4**L**
2		4	4
3		4	4
4	**HOLIDAY**		
5		4	4
8		4	4
9		4	4
10		4	4
11		4	4
12		4	4
15	2**H**	4	6**H**
16	2	4	6
17	2	4	6
18	2	4	6
19	2	4	6
22	2	4	6
23	1**L**	4	5
24	1	4	5
25	1	4	5
26	1	4	5
29	1	4	5
30	1	4	5
31	1	4	5

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Aug Strike 7.50

Jul	Open	High	Low	Close
1				58.0**N**
2				57.0**N**
3				57.0**N**
4	**HOLIDAY**			
5				58.0**N**
8				47.0**N**
9				47.0**N**
10				48.0**N**
11				47.0**N**
12				50.0**N**
15				53.0**N**
16				54.0**N**
17				54.0**N**
18				48.0**N**
19				48.0**N**
22				48.0**N**
23				46.0**N**
24				45.0**N**
25				43.0**N**
26				49.0**N**
29				49.0**N**
30				49.0**N**
31				49.0**N**

SILVER CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86AUG

Jul	7.50	TOTAL
1		
2		
3		
4	**HOLIDAY**	
5		
8		
9		
10		
11		
12		
15		
16		
17		
18		
19		
22		
23		
24		
25		
26		
29		
30		
31		
TOTAL		

SILVER CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86AUG

Jul	7.50	TOTAL
1	1**H**	1**H**
2	1	1
3	1	1
4	**HOLIDAY**	
5	1	1
8	1	1
9	1	1
10	1	1
11	1	1
12	1	1
15	1	1
16	1	1
17	1	1
18	1	1
19	1	1
22	1	1
23	1	1
24	1	1
25	1	1
26	1	1
29	1	1
30	1	1
31	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Oct Strike 6.00				85Oct Strike 6.25				85Oct Strike 6.50			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				42.0**N**				28.0**N**				18.0**N**
2				42.0**N**				28.0**N**				18.0**N**
5				36.0**N**	25.0	25.0	23.0	23.0**A**				13.0**N**
6				33.0**N**	21.0	21.0	21.0**L**	21.0				11.0**N**
7				33.0**N**				21.0**N**	10.0	10.0	10.0	10.0
8				33.0**N**				21.0**N**				10.0**N**
9				42.0**N**				27.0**N**				16.0**N**
12				45.0**N**	30.0	30.0**H**	28.0	28.0**A**				16.0**N**
13	40.0	42.0**H**	40.0	42.0**B**				27.0**N**				16.0**N**
14	42.0	42.0	42.0	42.0				27.0**N**				16.0**N**
15				45.0**N**	29.0	29.0	29.0	29.0				16.0**N**
16				51.0**N**				33.0**N**	20.0	22.0**H**	20.0	21.0**A**
19				41.0**N**				26.0**N**	15.0	16.0	14.0	14.0**A**
20				37.0**N**				22.0**N**	12.0	12.0	12.0	12.0
21				42.0**N**	25.0	26.0	25.0	26.0**B**				15.0**N**
22				35.0**N**				20.0**N**	14.0	14.0	11.0	11.0**A**
23				34.5**N**				20.0**N**				10.0**N**
26				41.0**N**				24.0**N**				12.5**N**
27				42.0**N**				25.0**N**				13.0**N**
28				39.0**N**				23.0**N**				11.0**N**
29	36.0	36.0	33.0**L**	33.0**A**				19.0**N**				9.0**N**
30				33.0**N**				18.0**N**	8.0	8.0	8.0**L**	8.0

	85Oct Strike 6.75				85Oct Strike 7.00				85Oct Strike 7.25			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				11.0**N**				6.0**N**				3.5**N**
2				11.0**N**				6.0**N**				3.5**N**
5				7.0**N**				4.0**N**				2.0**N**
6				6.0**N**				3.0**N**				1.5**N**
7	7.0	7.0**H**	7.0**L**	7.0				3.0**N**				1.5**N**
8				7.0**N**				3.0**N**				1.5**N**
9				9.0**N**				5.0**N**				2.5**N**
12				9.0**N**				4.0**N**				2.0**N**
13				8.5**N**				4.0**N**				1.5**N**
14				8.5**N**				4.0**N**				1.5**N**
15				9.0**N**				4.0**N**				2.0**N**
16				11.0**N**				6.0**N**				3.0**N**
19				7.0**N**	4.5	4.5	4.0**L**	4.0				1.5**N**
20				6.0**N**				3.0**N**				1.5**N**
21				7.0**N**	5.0	5.0**H**	4.0	4.0**A**				2.0**N**
22				5.0**N**				2.5**N**				1.5**N**
23				4.7**N**				2.0**N**				1.0**N**
26				6.0**N**				2.5**N**				1.0**N**
27				6.0**N**				2.5**N**				1.0**N**
28				5.0**N**				2.5**N**				1.0**N**
29				4.0**N**				2.0**N**				1.0**N**
30				3.5**N**				2.0**N**				1.0**N**

	85Oct Strike 7.50				85Oct Strike 7.75			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				2.0**N**				1.5**N**
2				2.0**N**				1.5**N**
5				1.5**N**				1.0**N**
6				1.0**N**				0.5**N**
7				1.0**N**				0.5**N**
8				1.0**N**				0.5**N**
9				1.5**N**				1.0**N**
12				1.0**N**				0.5**N**
13				1.0**N**				0.5**N**
14				1.0**N**				0.5**N**
15				1.5**N**				1.0**N**
16				2.0**N**				1.0**N**
19	1.0	1.0**H**	1.0**L**	1.0				0.5**N**
20				1.0**N**				0.5**N**
21				1.5**N**				1.0**N**
22				1.0**N**				0.5**N**
23				1.0**N**				0.5**N**
26				0.5**N**				0.5**N**
27				0.5**N**				0.5**N**
28				0.5**N**				0.2**N**
29				0.5**N**				0.5**N**
30				0.5**N**				0.2**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85OCT

Aug	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1									
2									
5		1L							1L
6		5H							5
7			1L	1H					2
8									
9									
12									
13	1L								1
14	2H	1							3
15									
16		5	2						7
19			3H		3H		6H		12H
20			1						1
21		1							1
22			1		1L				2
23			3						3
26									
27									
28									
29									
30	2								2
TOTAL	5	13	11	1	4		6		40

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85OCT

Aug	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	10L	31H	34H	7L	61H	5H	49H	4H	201H
2	10	31	34	7	61	5	49	4	201
5	10	31	34	7	61	5	47	4	199
6	10	26	34	7	61	5	47	4	194
7	10	26	32	8H	61	5	47	4	193
8	10	26	32	8	61	5	47	4	193
9	10	26	32	8	61	5	47	4	193
12	10	26	32	8	61	5	47	4	193
13	10	26	29L	8	61	5	47	4	190
14	10	26	29	8	61	5	47	4	190
15	10	26	29	8	61	5	47	4	190
16	10	21	31	8	61	5	47	4	187
19	10	21	31	8	59L	5	47	4	185
20	10	21	31	8	59	5	47	4	185
21	10	20L	31	8	59	5	47	4	184L
22	10	20	32	8	60	5	47	4	186
23	10	20	34	8	60	5	47	4	188
26	10	20	34	8	60	5	46L	4	187
27	10	20	34	8	60	5	46	4	187
28	10	20	34	8	60	5	46	4	187
29	10	20	34	8	60	5	46	4	187
30	11H	20	34	8	60	5	46	4	188

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Dec Strike 6.00				85Dec Strike 6.25				85Dec Strike 6.50			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	60.0	60.0	57.0	58.0**B**				45.0**N**	36.0	36.0	31.0	32.0**B**
2				58.0**N**				45.0**N**	32.0	32.0	32.0	32.0
5				53.0**N**	42.0	42.0	39.0	39.0**A**				28.0**N**
6				49.0**N**	37.0	37.0	36.5	36.5**A**	25.0	25.0	23.0**L**	24.5**B**
7	50.0	50.0	50.0**L**	50.0				36.5**N**	24.0	26.0	24.0	26.0
8				50.0**N**				36.5**N**				26.0**N**
9				58.0**N**	35.0	43.0	35.0**L**	43.0**B**	23.0	30.5	23.0	30.5**B**
12				62.0**N**	45.0	46.0	45.0	46.0**B**	34.0	35.0	33.5	33.5**A**
13				61.0**N**	45.0	45.0	44.0	44.0	34.0	34.0	34.0	34.0
14	59.0	59.0	59.0	59.0	44.0	44.0	44.0	44.0	32.0	33.0	32.0	33.0**B**
15	62.0	62.0	60.0	61.0	51.0	51.0	46.0	46.0	37.0	37.0	33.0	35.0
16	66.0	68.0	66.0	68.0	48.0	52.0**H**	48.0	52.0	37.0	39.0**H**	37.0	38.5**A**
19	69.0	69.0**H**	60.0	60.0**A**				46.0**A**	39.0	39.0	32.0	32.0
20	58.0	58.0	50.0	55.0**B**				40.0**N**	31.0	31.0	27.0	29.0
21	63.0	63.0	61.0	61.0**A**				45.0**N**	30.0	35.0	30.0	34.0**A**
22				54.0**N**	45.0	45.0	39.0	39.0**A**	33.0	33.0	28.0	28.0**A**
23				53.0**N**				38.5**N**				27.0**N**
26				59.0**N**				44.0**N**	28.0	30.0	28.0	30.0**B**
27	62.0	62.0	61.0	61.0**A**				45.0**N**	30.0	30.0	29.0	30.0
28	60.0	60.0	58.0	58.0**A**				43.0**N**	30.0	32.0	30.0	32.0
29				52.0**N**				37.0**N**				26.0**N**
30				52.0**N**	39.0	39.0	38.0	38.0**A**	25.0	25.0	25.0	25.0

	85Dec Strike 6.75					85Dec Strike 7.00				85Dec Strike 7.25			
Aug	**Open**		**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1					25.0**N**	19.0	19.0	18.0	18.0**A**				13.0**N**
2					25.0**N**				18.0**N**				13.0**N**
5					20.0**N**				14.0**N**				9.0**N**
6					18.0**N**	13.0	14.0	13.0	13.0**A**				8.0**N**
7	20.0		20.0	19.0	19.0**A**	13.0	13.0	13.0	13.0				8.0**N**
8	18.0		18.0	18.0	18.0	12.0	13.0	12.0**L**	12.0**A**				8.0**N**
9					22.0**N**				15.0**N**				10.0**N**
12	23.5		24.0	23.0	23.0**A**				17.0**N**				12.0**N**
13	25.0		25.0	23.0	23.0**A**	18.0	18.0	13.0	16.0**A**				12.0**N**
14	22.0		23.0	22.0	22.0**A**				16.0**N**				12.0**N**
15	25.0	27.0	27.0	24.0	24.0	19.0	19.0	17.0	17.0**A**				11.0**N**
16	26.0		29.0**H**	26.0	28.5**A**	18.0	22.0**H**	18.0	22.0	12.0	12.0**H**	12.0	12.0
19	23.0		24.0	22.0	22.0	20.0	20.0	16.0	16.0**A**				11.0**N**
20					20.0**N**	12.0	14.0	12.0	14.0**B**	7.0	9.0	7.0**L**	9.0**B**
21	24.0		26.0	24.0	25.0				16.0**N**				10.0**N**
22	23.0		23.0	19.0	19.0**A**				13.0**N**				9.0**N**
23	20.0		20.0	19.0	19.0**A**				12.0**N**				8.0**N**
26	22.0		22.0	22.0	22.0				14.5**N**				9.0**N**
27	21.0		21.0	21.0	21.0	17.0	17.0	15.0	15.0**A**				9.5**N**
28	22.0		22.0	22.0	22.0	15.0	15.0	15.0	15.0				10.0**N**
29	18.0		18.0	18.0	13.0	12.0	12.0	12.0	12.0				7.5**N**
30	18.0		18.0	17.5**L**	17.5**A**				11.5**N**				7.0**N**

	85Dec Strike 7.50				85Dec Strike 7.75			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	10.0	10.0	9.0	9.0**A**				6.5**N**
2				9.0**N**				6.5**N**
5	8.0	8.0	6.0	6.0**A**				4.0**N**
6				6.0**N**				3.0**N**
7				6.0**N**				3.0**N**
8				6.0**N**	3.0	3.0	3.0**L**	3.0
9				7.0**N**				4.5**N**
12	9.0	9.0	9.0	9.0	4.0	5.0	4.0	5.0**B**
13	6.0	8.0	6.0	8.0**B**				5.0**N**
14				8.0**N**	4.0	4.0	4.0	4.0
15				8.0**N**	5.0	5.0	4.5	5.0
16				9.0**N**				5.5**N**
19	11.0	11.0**H**	7.0	7.0**A**	5.0	5.0	4.5	4.5**A**
20				7.0**N**				4.5**N**
21				8.0**N**				5.0**N**
22	7.0	7.5	7.0	7.0**A**	5.5	5.5**H**	5.0	5.0**A**
23				6.0**N**				5.0**N**
26				6.0**N**				4.0**N**
27				6.0**N**				4.0**N**
28				7.0**N**				5.0**N**
29	6.0	6.0	5.0**L**	5.0**A**				3.0**N**
30				5.5**N**				4.0**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Aug	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	1L		3		1L				5
2			1L				1L		2L
5							2		2
6		3	3		13				19
7			2	12	7				21
8	1			1L	4				6
9			2					1L	3
12		5H	3	4			1	1	14
13		2	2	1	14H				19
14	1	4	1	4	2		4	1	17
15	2	4	5	17H	10			2	40H
16	6	1L	2	5	8	1H			23
19	11H		3	7	2		7H	3H	33
20			7		1	1			9
21	2		8H	4					14
22		1	5	3			1	3	13
23			1	4					5
26									
27	1		6	7	1				15
28	1		3	1	3				8
29			1	1	1		5		8
30			2	2					4
TOTAL	26	20	60	73	67	2	21	11	280

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Aug	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	16	27	63	33L	182	41H	74L	22	458
2	16	27	62	33	182	41	74	22	457
5	16	25L	60	33	181	41	76	22	454L
6	16	28	59L	33	181	41	76	22	456
7	16	28	61	41	186	41	76	22	471
8	17	28	61	42	190	41	76	22	477
9	17	28	61	42	190	41	76	23	478
12	17	32	60	38	190	41	76	23	477
13	16	29	59	36	181	41	74	22	458
14	17	33H	60	36	179L	41	74	23	463
15	19H	33	64	50	189	41	74	25H	495
16	15L	32	60	52	192	40	74	25	490
19	17	32	61	51	193	40	76	21L	491
20	17	32	63	49	193	40	76	21	491
21	17	32	68	51	192	39L	76	21	496
22	17	32	71	53	192	39	77H	24	505
23	17	32	72	57	192	39	77	24	510
26	17	32	72	57	192	39	77	24	510
27	17	32	74	60	193	39	77	24	516
28	18	32	76H	61	193	39	77	24	520
29	18	32	76	62	194H	39	75	24	520
30	18	32	76	63H	194	39	75	24	521H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Feb Strike 6.00				86Feb Strike 6.25				86Feb Strike 6.50			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				74.0N				61.0N				49.0N
2				74.0N	56.0	60.0	56.0	60.0B				49.0N
5				68.0N	60.0	60.0	55.0	55.0A				44.0N
6				66.0N				53.0N	41.0	41.0	41.0L	41.0
7	67.0	67.0	67.0L	67.0				53.0N				41.0N
8				67.0N				53.0N				41.0N
9				75.0N				60.0N				48.0N
12	77.0	78.0H	77.0	78.0B				63.0N				50.0N
13				77.0N	63.0	63.0	62.0	62.0A				49.0N
14				77.0N	62.0	62.0	62.0	62.0				49.0N
15				79.0N				63.0N				50.0N
16				84.0N	66.0	68.0H	66.0	68.0B	52.0	54.0H	52.0	54.0B
19				77.0N	63.0	63.0	63.0	63.0	52.0	52.0	50.0	50.0A
20				71.0N				58.0B	48.0	48.0	47.0	47.0A
21				75.0N	59.0	61.2	59.0	61.2	47.0	48.0	47.0	48.0B
22	76.5	76.5	68.0	68.0A	63.0	63.0	54.0L	54.0A	49.0	49.0	44.0	44.0A
23	68.2	68.2	68.2	68.2	56.0	56.0	54.2	54.2	45.0	45.0	44.0	44.0
26				76.0N				61.0N				48.0N
27				78.0N				62.0N	48.0	48.0	48.0	48.0
28				75.0N	62.3	64.0	61.0	61.0A				48.0N
29				68.0N				54.0N	45.0	45.0	43.0	43.0A
30				68.0N				54.0N	42.0	44.0	42.0	43.0A

	86Feb Strike 6.75				86Feb Strike 7.00				86Feb Strike 7.25			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				39.0N				31.0N				24.5N
2	37.0	38.0	37.0	38.0B				31.0N				24.5N
5				34.0N				26.0N				20.0N
6	32.0	32.0	32.0L	32.0				25.0N				19.0N
7				32.0N				25.0N				19.0N
8				32.0N				25.0N				19.0N
9				37.0N				29.0N				22.0N
12				39.0N				30.0N				23.0N
13	40.0	40.0	39.0	39.0A	31.0	31.0	30.0	30.0A				22.0N
14				39.0N				30.0N				22.0N
15	41.0	41.0	41.0	41.0				31.0N				24.0N
16	42.0	43.0H	42.0	43.0B	36.0	36.0H	35.0	35.0A				27.0N
19	42.0	42.0	40.0	40.0A				31.0N				24.0N
20				36.0N				28.0N				21.0N
21	40.0	40.0	40.0	40.0	30.0	30.0	30.0	30.0				22.0N
22	38.0	38.0	35.0	35.0A				26.0N				20.0N
23	35.0	35.0	33.5	33.5A	26.0	26.0	26.0L	26.0				19.0N
26				37.0N	29.0	29.0	29.0	29.0				22.0N
27				38.0N				29.0A				22.0N
28				38.0N	30.0	31.0	30.0	30.0A				22.0N
29				33.0N				25.0N				19.0N
30				33.0N				25.0N				19.0N

	86Feb Strike 7.50				86Feb Strike 7.75			
Aug	Open	High	Low	Close	Open	High	Low	Close
1	18.0	18.0H	18.0	18.0				
2				18.0N				
5				15.0N				
6				14.0N				
7				14.0N				
8				14.0N				
9				17.0N				
12				17.0N				
13				16.0N				
14				16.0N				
15				18.0N				
16				21.0N				
19				18.0N				
20				17.0N				
21				17.0N				
22				15.0N				
23				14.0N				
26				16.0N				
27				16.0N				
28				16.0B	15.0	15.0H	15.0L	15.0
29	15.0	15.0	14.0L	14.0A				10.0A
30				14.0N				10.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86FEB

Aug	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1							1H		1L
2		1L		1L					2
5		1				1H			2
6			2L	1					3
7									
8									
9									
12	1L								1
13					2				2
14		2		1					3
15				6H					6
16		1	5	1	1L				8
19		3	2	1					6
20			7						7
21		3	3	4	3H				13
22	4H	12H	12H	3					31H
23	2	3	4	1					10
26					2				2
27			2						2
28		5			2			1H	8
29			2				1		3
30			3						3
TOTAL	7	31	42	19	10	1	2	1	113

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86FEB

Aug	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	1L	10	6		2L	5L	4L		28L
2	1	11	6	1L	2	5	4		30
5	1	11	6	1	2	6H	4		31
6	1	11	7	2	2	6	4		33
7	1	11	7	2	2	6	4		33
8	1	11	7	2	2	6	4		33
9	1	11	7	2	2	6	4		33
12	2	11	7	2	2	6	4		34
13	2	11	7	2	3	6	4		35
14	2	10	7	3	3	6	4		35
15	2	10	7	9	3	6	4		41
16	2	9	4L	8	4	6	4		37
19	2	6L	6	9	4	6	4		37
20	2	6	11	9	4	6	4		42
21	2	9	14	13	7	6	4		55
22	5	12	25	16	7	6	4		75
23	7H	15	28	17H	7	6	4		84
26	7	15	28	17	9H	6	4		86
27	7	15	30	17	9	6	4		88
28	7	18H	30	17	9	6	4	1H	92
29	7	18	32	17	9	6	5H	1	95
30	7	18	35H	17	9	6	5	1	98H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Apr Strike 6.50				86Apr Strike 7.00			
Aug	Open	High	Low	Close	Open	High	Low	Close
1								
2					41.0	41.0	41.0	41.0
5								37.0N
6								35.0N
7	55.0	55.0	55.0	55.0				35.0N
8				55.0N				35.0N
9				61.0N				40.0N
12				63.0N	45.0	45.0	42.0	42.0A
13				63.0N				42.0N
14				63.0N				42.0N
15				64.0N	48.0	48.0	44.0	44.0A
16	70.0	72.0H	69.0	70.0A	44.0	51.0H	44.0	49.0A
19				63.0N	49.0	49.0	42.0	42.0A
20				60.0N				40.0N
21				60.0B	41.0	44.0	41.0	43.0A
22	60.0	60.0	57.0	57.0				38.0N
23				56.0N				36.5N
26				61.0N				40.0N
27				62.0N	44.0	44.0	41.0	41.0A
28				60.0N	38.0	39.0	38.0L	39.0B
29				55.0N				36.0N
30	55.0	55.0	54.0L	54.0A				36.0N

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86APR

Aug	6.50	7.00	TOTAL
1			
2			
5		1L	1L
6			
7	1L		1
8			
9			
12		1	1
13			
14			
15		1	1
16	1	7H	8H
19		4	4
20		5	5
21		3	3
22	3H		3
23			
26			
27		1	1
28		2	2
29			
30	3		3
TOTAL	8	25	33

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86APR

Aug	6.50	7.00	TOTAL
1			
2			
5		1L	1L
6		1	1
7	1L	1	2
8	1	1	2
9	1	1	2
12	1	2	3
13	1	2	3
14	1	2	3
15	1	3	4
16	2	10	12
19	2	14	16
20	2	19	21
21	2	22	24
22	4	22	26
23	4	22	26
26	4	22	26
27	4	23H	27
28	4	23	27
29	4	23	27
30	7H	23	30H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Jun Strike 6.25				86Jun Strike 7.25				86Jun Strike 7.50			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				82.0N								34.0N
2	86.0	86.0H	86.0L	86.0								34.0N
5				80.0N								33.0N
6				77.0N								31.0N
7				77.0N								31.0N
8				77.0N								31.0N
9				85.0N								35.0N
12				88.0N								37.0N
13				88.0N								37.0N
14				88.0N								37.0N
15				88.0N								37.0N
16				94.0N								41.0N
19				88.0N								37.0N
20				83.0N								34.0N
21				86.0N								36.0N
22				80.0N								33.0N
23				79.0N								32.0N
26				85.0N								35.0N
27				87.0N								36.0N
28				85.0N								35.0N
29				79.0N								31.0N
30				78.0N	39.0	39.0H	39.0L	39.0				31.0N

86Jun Strike 7.75

Aug	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20	30.0	30.0H	30.0L	30.0
21				30.0N
22				27.0N
23				26.0N
26				28.0N
27				29.0N
28				29.0N
29				25.0N
30				26.0N

SILVER CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86JUN

Aug	6.25	7.25	7.50	7.75	TOTAL
1					
2					
5	1H				1L
6					
7					
8					
9					
12					
13					
14					
15					
16					
19			1H		1
20				5H	5H
21					
22					
23					
26					
27					
28					
29					
30		3H			3
TOTAL	1	3	1	5	10

SILVER CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86JUN

Aug	6.25	7.25	7.50	7.75	TOTAL
1	1H		4H		5L
2	1		4		5
5	1		4		5
6	1		4		5
7	1		4		5
8	1		4		5
9	1		4		5
12	1		4		5
13	1		4		5
14	1		4		5
15	1		4		5
16	1		4		5
19	1		4		5
20	1		4	5H	10
21	1		4	5	10
22	1		4	5	10
23	1		4	5	10
26	1		4	5	10
27	1		4	5	10
28	1		4	5	10
29	1		4	5	10
30	1	3H	4	5	13H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Aug Strike 7.50

Aug	Open	High	Low	Close
1				44.0N
2				44.0N
5				42.0N
6				40.0N
7				40.0N
8				40.0N
9				44.0N
12				46.0N
13				46.0N
14				46.0N
15				47.0N
16				52.0N
19				47.0N
20				45.0N
21				46.0N
22				43.5N
23				43.0N
26				45.0N
27				45.5N
28				45.0N
29				41.0N
30				40.0N

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86AUG

Aug	7.50	TOTAL
1		
2		
5		
6		
7		
8		
9		
12		
13		
14		
15		
16		
19		
20		
21		
22		
23		
26		
27		
28		
29		
30		
TOTAL		

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86AUG

Aug	7.50	TOTAL
1	1H	1H
2	1	1
5	1	1
6	1	1
7	1	1
8	1	1
9	1	1
12	1	1
13	1	1
14	1	1
15	1	1
16	1	1
19	1	1
20	1	1
21	1	1
22	1	1
23	1	1
26	1	1
27	1	1
28	1	1
29	1	1
30	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Oct Strike 6.00

Sep	Open	High	Low	Close
2	HOLIDAY			
3	20.0	20.0**H**	16.0**L**	16.0**A**
4				19.0**N**
5				18.0**N**
6				22.0**N**
9				13.0**N**
10				12.0**N**
11				13.0**N**
12				13.0**N**
13				11.0**N**
16				9.0**N**
17				4.0**N**
18				3.0**N**
19				5.0**N**
20				1.0**N**
23				
24				
25				
26				
27				
30				

85Oct Strike 6.25

Sep	Open	High	Low	Close
2	HOLIDAY			
3	6.0	6.0**H**	6.0	6.0
4				8.0**N**
5				7.0**N**
6				9.0**N**
9				4.0**N**
10				4.0**N**
11				4.0**N**
12	4.0	4.0	4.0	4.0
13	3.0	3.0	3.0**L**	3.0
16				2.0**N**
17				1.0**N**
18				0.9**N**
19				1.0**N**
20				0.1**A**
23				
24				
25				
26				
27				
30				

85Oct Strike 6.50

Sep	Open	High	Low	Close
2	HOLIDAY			
3				2.5**N**
4				3.0**N**
5				2.0**N**
6				3.5**N**
9	2.0	2.0**H**	2.0	2.0
10				2.0**N**
11				1.0**N**
12	1.0	1.0	1.0	1.0
13				0.7**N**
16	0.8	0.8	0.8	0.8
17	0.8	0.8	0.7**L**	0.7
18				0.5**N**
19				0.1**A**
20				0.1**A**
23				
24				
25				
26				
27				
30				

85Oct Strike 6.75

Sep	Open	High	Low	Close
2	HOLIDAY			
3				2.0**N**
4				2.0**N**
5				1.0**N**
6				1.0**N**
9				1.0**N**
10				1.0**N**
11				0.3**N**
12				0.1**A**
13				0.1**A**
16				0.1**A**
17				0.1**A**
18				0.1**A**
19				0.1**A**
20				0.1**A**
23				
24				
25				
26				
27				
30				

85Oct Strike 7.00

Sep	Open	High	Low	Close
2	HOLIDAY			
3				1.0**N**
4	1.0	1.0**H**	1.0**L**	1.0
5				0.5**N**
6				0.4**N**
9				0.3**N**
10				0.3**N**
11				0.1**A**
12				0.1**A**
13				0.1**A**
16				0.1**A**
17				0.1**A**
18				0.1**A**
19				0.1**A**
20				0.1**A**
23				
24				
25				
26				
27				
30				

85Oct Strike 7.25

Sep	Open	High	Low	Close
2	HOLIDAY			
3				0.5**N**
4				0.5**N**
5				0.1**N**
6				0.1**N**
9				0.1**N**
10				0.1**N**
11				0.1**A**
12				0.1**A**
13				0.1**A**
16				0.1**A**
17				0.1**A**
18				0.1**A**
19				0.1**A**
20				0.1**A**
23				
24				
25				
26				
27				
30				

85Oct Strike 7.50

Sep	Open	High	Low	Close
2	HOLIDAY			
3				0.1**N**
4				0.1**A**
5				0.1**N**
6				0.1**N**
9				0.1**N**
10				0.1**N**
11				0.1**A**
12				0.1**A**
13				0.1**A**
16				0.1**A**
17				0.1**A**
18				0.1**A**
19				0.1**A**
20				0.1**A**
23				
24				
25				
26				
27				
30				

85Oct Strike 7.75

Sep	Open	High	Low	Close
2	HOLIDAY			
3				0.1**A**
4				0.1**A**
5				0.1**N**
6				0.1**N**
9				0.1**N**
10				0.1**N**
11				0.1**A**
12				0.1**A**
13				0.1**A**
16				0.1**A**
17				0.1**A**
18				0.1**A**
19				0.1**A**
20				0.1**A**
23				
24				
25				
26				
27				
30				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85OCT

Sep	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
2	HOLIDAY								
3	3H	1H	2						6H
4					1H				1L
5	2L								2
6									
9			1L						1
10									
11									
12		1	2						3
13		1							1
16									
17			6H						6
18									
19									
20									
23									
24									
25									
26									
27									
30									
TOTAL	5	3	11		1				20

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85OCT

Sep	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
2	HOLIDAY								
3	8H	21H	36	8H	60H	5H	46H	4H	188
4	8	21	36	8	60	5	46	4	188
5	8	21	36	8	60	5	46	4	188
6	8	21	36	8	60	5	46	4	188
9	8	21	37H	8	60	5	46	4	189H
10	8	21	37	8	60	5	46	4	189
11	8	21	37	8	60	5	46	4	189
12	8	20L	35	8	60	5	46	4	186
13	8	21	35	8	60	5	46	4	187
16	8	21	35	8	60	5	46	4	187
17	8	21	31L	8	60	5	46	4	183L
18	8	21	31	8	60	5	46	4	183
19	8	21	31	8	60	5	46	4	183
20	8	21	31	8	60	5	46	4	183
23									
24									
25									
26									
27									
30									

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Dec Strike 5.50				85Dec Strike 6.00				85Dec Strike 6.25			
Sep	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2	HOLIDAY				HOLIDAY				HOLIDAY			
3								37.0N	29.0	29.0H	24.0	24.0
4					38.0	39.0	38.0	39.0B	27.0	27.0	27.0	27.0A
5					34.0	36.0	34.0	36.0B	24.0	24.0	24.0	24.0
6					34.0	42.0H	34.0	42.0B	24.0	29.0	24.0	29.0B
9								36.0N				26.0N
10								37.0N	22.5	24.0	22.5	24.0B
11								35.0N	23.0	23.0	22.0	22.0
12					32.0	34.0	30.0	34.0A				22.0N
13					35.0	35.0	35.0	35.0				22.0A
16	66.0	67.0H	66.0L	67.0	31.0	33.0	31.0	33.0	20.0	20.0	20.0	20.0
17				60.0N	28.0	30.0	27.0	27.0				17.0N
18				57.0N	27.0	27.0	23.0	24.0				16.0N
19				65.0N	26.0	30.0	25.0	30.0B	19.0	19.0	19.0	19.0
20				65.0N	29.0	30.0	29.0	30.0				19.0A
23				78.0N				40.0N				26.0N
24				80.0N	39.0	39.0	39.0	39.0	25.0	25.0	24.0	25.0
25				77.0N	37.0	38.0	37.0	38.0B	23.0	25.0	23.0	25.0
26				69.0N	34.0	34.0	30.0	30.0A	20.0	20.0	18.0	18.0
27				67.0N				28.5N	18.0	18.0	17.0	17.0A
30				62.0N	25.0	25.0	22.0L	23.0B	15.0	15.0	15.0L	15.0

	85Dec Strike 6.50				85Dec Strike 6.75				85Dec Strike 7.00			
Sep	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2	HOLIDAY				HOLIDAY				HOLIDAY			
3	21.0	21.0H	16.0	16.0A				9.5N	9.0	9.0H	7.5	7.5A
4	17.5	19.0	17.0	19.0				11.5N	7.5	7.5	7.5	7.5A
5	16.0	16.0	15.0	15.0B				10.0N	7.5	7.5	7.0	7.0A
6	15.0	19.0	15.0	19.0	12.0	12.0H	12.0	12.0	8.0	8.0	8.0	8.0
9	18.0	18.0	15.0	15.0				9.0N	8.0	8.0	6.0	6.0A
10				16.0N	9.0	9.0	9.0	9.0	6.0	6.0	6.0	6.0
11				14.5N				9.0N				6.0N
12	13.0	16.0	13.0	14.0				8.0N	5.0	5.5	5.0	5.5B
13				14.0N	8.0	8.0	8.0	8.0				6.0N
16	12.0	12.5	12.0	12.5	8.0	8.0	8.0	8.0	5.0	5.0	5.0	5.0
17	13.0	13.0	11.0	11.0				6.0N				4.0N
18				10.0N				5.5N				4.0N
19	10.0	13.0	10.0	12.0A	5.5	6.0	5.5	6.0B				6.0A
20	12.0	12.0	12.0	12.0				6.0N				4.0N
23	18.0	18.0	15.0	16.0				10.0A	7.0	7.0	6.0	6.0
24				15.0N				9.5N				5.5N
25	16.0	16.0	16.0	16.0				9.0N				5.0N
26	13.0	13.0	10.5	10.5A				6.0N				3.5N
27	10.0	10.0	10.0	10.0				5.5N				3.5B
30	8.0	8.0	8.0L	8.0	5.0	5.0	5.0L	5.0	2.1	2.1	2.1L	2.1B

	85Dec Strike 7.25				85Dec Strike 7.50				85Dec Strike 7.75			
Sep	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2	HOLIDAY				HOLIDAY				HOLIDAY			
3				5.5N				4.5N				2.5N
4	4.5	4.5H	4.5	4.5	4.0	4.0	3.0	3.0A				2.0A
5				4.0N	4.0	4.0	3.0	3.0A				2.0N
6				4.0N				3.0N				2.0N
9				3.5N				2.0N				1.0N
10				3.0N	4.0	4.0	3.0	3.0A				2.0A
11				4.5N				3.5N				2.5N
12				3.5N				3.0N				2.0N
13				3.5N				3.0N				2.0N
16				3.5N	4.5	4.5H	4.0	4.0A				2.0N
17				2.5N				1.5N				1.0N
18				3.0N				2.0N				1.0N
19				3.0A	2.2	2.2	2.0L	2.0A				1.0N
20				3.0N				2.0N				1.0N
23				4.0N				2.5N				1.5N
24				3.5N	2.2	2.2	2.2	2.2				1.2N
25				3.0N				2.0N				1.0N
26				2.5N				1.5N				1.0N
27				2.0B				1.5N				1.0N
30	2.0	2.0	1.8L	1.8A				1.2N				0.7N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Sep	5.50	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
2	HOLIDAY									
3			5	2		5				12
4		2	1L	9H		10H	1L			23
5		3	1	2		1L		1L		8
6		5	2	5	1L	1				14
9				3				1		4
10			2		1	2				5
11			2					1		3
12		3	2	3		2				10
13		1L			1					2L
16	2H	6	2	3	2H	2		1		18
17		5		4						9
18	1L	7								8
19		5	1	4				5H		15
20		2		1L	1					4
23				4		3				7
24		3	7	1				5		16
25			3	2						5
26		1	9H	2						12
27		20	2	3						25
30		23H	2	1	1	1	10H			38H
TOTAL	3	86	41	49	7	27	11	14		238

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Sep	5.50	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
2	HOLIDAY									
3		18L	36	75L	59	191	39L	75	24H	517L
4		20	37	83	59	186L	40	75	24	524
5		22	38	82	59	186	40	74L	24	525
6		23	38	84	60H	187	40	74	24	530
9		23	38	86	60	187	40	75	24	533
10		23	38	86	60	188	40	75	24	534
11		23	37	86	60	188	40	76	24	534
12		25	37	87	60	190	40	76	24	539
13		26	37	87	59	190	40	76	24	539
16	2L	24	35L	89	58L	190	40	75	24	537
17	2	25	35	89	58	190	40	75	24	538
18	3H	26	35	88	58	190	40	75	24	539
19	3	28	35	89	58	190	40	80	24	547
20	3	30	35	89	58	190	40	80	24	549
23	3	30	35	89	58	193H	40	80	24	552
24	3	33	37	90	58	193	40	85H	24	563
25	3	33	39	92	58	193	40	85	24	567
26	3	34	41H	94	58	193	40	85	24	572
27	3	53	41	97H	58	193	40	85	24	594
30	3	75H	39	97	58	193	50H	85	24	624H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Feb Strike 6.00				86Feb Strike 6.25				86Feb Strike 6.50			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	HOLIDAY				HOLIDAY				HOLIDAY			
3	60.0	60.0H	52.0	52.0A	48.0	48.0H	40.0	40.0A	37.0	37.0H	30.5	30.5A
4				56.0N				44.0N				33.0N
5				54.0N	43.0	43.0	41.0	41.0A	30.0	31.0	30.0	31.0
6				60.0N				46.0N	31.0	34.0	31.0	34.0B
9	57.0	57.0	54.0	54.0A	44.0	45.0	42.0	42.0A				31.0N
10	53.0	53.0	53.0	53.0				42.0N	30.0	30.0	30.0	30.0
11				52.0N	40.0	40.0	40.0	40.0	30.0	30.0	30.0	30.0
12	53.0	53.0	52.0	52.0A				39.0N				28.5N
13	50.0	50.0	50.0	50.0				39.0N				29.0N
16				49.0N				37.0N				27.5N
17				44.0N				33.0N				24.0N
18	43.0	43.0	42.0L	43.0B	32.0	32.0	31.0L	32.0B				24.0N
19	43.0	48.0	43.0	48.0B				37.0N	26.0	26.0	23.0L	26.0
20				48.0N	36.0	36.0	36.0	36.0	26.0	26.0	26.0	26.0
23				58.0N				44.0N	35.0	35.0	33.0	33.0B
24				58.0N	44.0	44.0	44.0	44.0	31.0	32.0	31.0	32.0B
25	57.0	57.0	57.0	57.0				44.0N				33.0N
26	54.0	54.0	49.0	49.0A				35.0N	26.0	26.0	26.0	26.0
27				47.0N				34.0N				24.0N
30				45.0N				33.0N				23.0N

	86Feb Strike 6.75				86Feb Strike 7.00				86Feb Strike 7.25			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	HOLIDAY				HOLIDAY				HOLIDAY			
3				23.0N	22.0	22.0H	17.0	17.0A				13.0N
4				25.0N				19.0N				13.0N
5				23.0N				17.0N				12.0N
6	20.0	25.0H	20.0	25.0B	18.0	19.0	18.0	19.0B				14.0N
9				23.0N				16.0N				12.0N
10				23.0N	17.0	17.0	17.0	17.0				12.0N
11				22.0N				16.0N				12.0N
12				20.0N				15.0N				11.0N
13				21.0N	16.0	16.0	16.0	16.0				11.0N
16				20.0N				14.0N				10.0N
17				17.0N				12.0N				8.0N
18				17.0N				11.5N				8.0N
19				20.0N				14.0N				10.0N
20				19.0N	14.0	14.0	14.0L	14.0				10.0N
23				24.0N				17.0N				12.0N
24				24.0N	18.0	18.0	18.0	18.0				12.0N
25	22.0	23.0	22.0	23.0B				18.0N				13.0N
26				18.0N				13.0N				9.0N
27				17.0N				12.0N				8.5N
30	15.0	15.0	15.0L	15.0				11.0N				7.5N

	86Feb Strike 7.50				86Feb Strike 7.75			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	HOLIDAY				HOLIDAY			
3				10.0N				7.0N
4				10.0N				7.0N
5				9.0N				7.0N
6				10.0N				7.0N
9				8.5N				5.5N
10				8.5N				6.0N
11				9.0N				7.0N
12				8.0B				6.0N
13				8.0B				6.0N
16	8.0	8.0H	8.0L	8.0				5.0N
17				6.0N				4.0N
18				5.5N				4.0N
19				7.0N				4.5N
20				7.0N				5.0N
23				8.0N				6.0N
24				9.0N				6.5N
25				8.5N				6.0N
26				6.5N				4.5N
27				6.0N				4.0N
30				5.0N	5.0	5.0H	4.0L	4.0A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86FEB

Sep	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
2	HOLIDAY								
3	1L	2	2		1L				6
4									
5			4						4
6		2	5H						7
9	1	3H		1L	1				6
10	2		1L		1				4
11		1L	1						2
12	3H								3
13	1				1				2
16									
17							1H		1L
18	2	3							5
19	3		3						6
20		1	5		2H				8H
23			1						1
24		1	3		1				5
25	1			3H					4
26	3		2						5
27									
30					1			4H	5
TOTAL	17	13	27	4	8		1	4	74

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86FEB

Sep	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
2	HOLIDAY								
3	7L	19L	37L	17H	10L	6H	5L	1L	102L
4	7	19	37	17	10	6	5	1	102
5	7	19	41	17	10	6	5	1	106
6	7	21	46	17	10	6	5	1	113
9	7	23	46	16L	11	6	5	1	115
10	9	23	47	16	12	6	5	1	119
11	9	24	48	16	12	6	5	1	121
12	12	24	48	16	12	6	5	1	124
13	12	24	48	16	13	6	5	1	125
16	12	24	48	16	13	6	5	1	125
17	12	24	48	16	13	6	6H	1	126
18	14	27	48	16	13	6	6	1	131
19	16	27	48	16	13	6	6	1	133
20	16	27	51	16	14	6	6	1	137
23	16	27	52	16	14	6	6	1	138
24	16	28H	54H	16	15H	6	6	1	142H
25	17H	28	52	16	15	6	6	1	141
26	17	28	50	16	15	6	6	1	139
27	16	28	50	16	15	6	6	1	138
30	16	28	50	16	15	6	6	5H	142

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIU[illegible]
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

Sep	86Apr Strike 6.25				86Apr Strike 6.50				86Apr Strike 7.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2	HOLIDAY				HOLIDAY				HOLIDAY			
3								41.0**N**				27.0**N**
4								46.0**N**				28.0**N**
5								43.0**N**				27.0**N**
6								47.0**N**	26.0	30.0**H**	26.0	30.0**B**
9								43.0**N**				26.0**N**
10								43.0**N**				27.0**N**
11								40.5**N**	26.0	26.0	26.0	26.0
12					43.0	43.0	41.0	41.0**A**				25.0**N**
13	52.0	52.0	52.0	52.0				41.0**N**				24.0**N**
16				49.0**N**				39.0**N**				23.0**N**
17				44.0**N**				35.0**N**				20.0**N**
18				45.0**N**	33.0	34.0	33.0**L**	34.0**B**	17.0	19.0	17.0**L**	19.0**B**
19				49.0**N**				39.0**N**				23.0**N**
20	49.0	49.0	49.0**L**	49.0				38.0**N**				22.5**N**
23				57.0**N**	45.0	45.0	45.0	45.0	29.0	30.0	28.0	28.0**A**
24	58.0	58.0**H**	58.0	58.0	45.0	47.0**H**	45.0	47.0				28.0**N**
25				58.0**N**				46.0**N**				28.0**N**
26				48.0**N**				37.0**N**				22.0**N**
27				48.0**N**				38.0**N**	25.0	25.0	24.0	24.0**A**
30				47.0**N**	38.0	38.0	36.0	36.0**A**	22.0	22.0	22.0	22.0

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86APR

Sep	6.25	6.50	7.00	TOTAL
2	HOLIDAY			
3				
4				
5				
6			1**L**	1**L**
9				
10				
11			2	2
12		1**L**		1
13	1**L**			1
16	1			1
17				
18		1	5**H**	6
19				
20	1			1
23		3	2	5
24	3**H**	4**H**		7**H**
25				
26				
27			4	4
30		3	2	5
TOTAL	6	12	16	34

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86APR

Sep	6.25	6.50	7.00	TOTAL
2	HOLIDAY			
3		7**L**	23	30
4		7	23	30
5		7	23	30
6		7	22**L**	29**L**
9		7	22	29
10		7	22	29
11		7	24	31
12		8	24	32
13	1**L**	8	24	33
16	2	8	24	34
17	2	8	24	34
18	2	8	24	34
19	2	8	24	34
20	3	8	24	35
23	3	9	25	37
24	6**H**	12	25	43
25	6	12	25	43
26	6	11	25	42
27	6	11	29**H**	46
30	6	14**H**	27	47**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Jun Strike 6.25

Sep	Open	High	Low	Close
2	HOLIDAY			
3				62.0N
4				68.0N
5				65.0N
6				70.0N
9				65.0N
10				66.0N
11				64.0N
12				62.0N
13				62.5N
16				61.0N
17				56.0N
18				56.0N
19				61.0N
20				60.0N
23				68.0N
24				70.0N
25				70.0N
26				60.0N
27				61.0N
30				59.0N

86Jun Strike 6.50

Sep	Open	High	Low	Close
2	HOLIDAY			
3				
4				
5				
6				
9				
10				
11				
12				
13				
16	52.0	52.0H	51.0L	51.0A
17				45.0N
18				45.0N
19				50.0N
20				49.0N
23				56.0N
24				58.0N
25				58.0N
26				48.0N
27				50.0N
30				48.0N

86Jun Strike 7.00

Sep	Open	High	Low	Close
2	HOLIDAY			
3				
4				
5				
6				
9				
10				
11	35.0	35.0H	35.0L	35.0
12				33.0N
13				33.0N
16				32.0N
17				29.0N
18				29.0N
19				32.0N
20				32.0N
23				37.0N
24				38.0N
25				38.0N
26				31.0N
27				32.0N
30				31.0N

86Jun Strike 7.25

Sep	Open	High	Low	Close
2	HOLIDAY			
3				27.0N
4				31.0N
5	31.0	31.0H	26.0L	27.0B
6				31.0A
9				29.0N
10				29.5N
11	26.0	28.0	26.0	28.0
12				26.0N
13				26.0N
16				26.0N
17				23.0N
18				23.0N
19				26.0N
20				25.0N
23				30.0N
24				31.0N
25				31.0N
26				24.0N
27				25.0N
30				25.0N

86Jun Strike 7.50

Sep	Open	High	Low	Close
2	HOLIDAY			
3				23.0N
4				25.0N
5				23.0N
6				26.0N
9				23.0N
10				24.0N
11	23.0	23.0H	23.0L	23.0
12				22.0N
13				22.0N
16				21.0N
17				18.0N
18				18.0N
19				20.0N
20				20.0N
23				23.5N
24				24.0N
25				24.0N
26				20.0N
27				21.0N
30				20.0N

86Jun Strike 7.75

Sep	Open	High	Low	Close
2	HOLIDAY			
3				19.0N
4				20.0N
5				18.0N
6				21.0N
9				18.0N
10				19.0N
11				19.0N
12				19.0N
13				18.0N
16				16.0N
17				14.0N
18				14.0N
19				16.0N
20				15.5N
23				19.0N
24				19.0N
25				19.0N
26				17.0N
27				16.0N
30				16.0N

SILVER CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86JUN

Sep	6.25	6.50	7.00	7.25	7.50	7.75	TOTAL
2	HOLIDAY						
3							
4							
5				5L			5
6							
9							
10							
11			2H	6H	1H		9H
12							
13							
16		1H					1L
17							
18							
19							
20							
23							
24							
25							
26							
27							
30							
TOTAL		1	2	11	1		15

SILVER CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86JUN

Sep	6.25	6.50	7.00	7.25	7.50	7.75	TOTAL
2	HOLIDAY						
3	1H			3L	4L	5H	13L
4	1			3	4	5	13
5	1			8	4	5	18
6	1			8	4	5	18
9	1			8	4	5	18
10	1			8	4	5	18
11	1		2H	10H	5H	5	23
12	1		2	10	5	5	23
13	1		2	10	5	5	23
16	1	1H	2	10	5	5	24H
17	1	1	2	10	5	5	24
18	1	1	2	10	5	5	24
19	1	1	2	10	5	5	24
20	1	1	2	10	5	5	24
23	1	1	2	10	5	5	24
24	1	1	2	10	5	5	24
25	1	1	2	10	5	5	24
26	1	1	2	10	5	5	24
27	1	1	2	10	5	5	24
30	1	1	2	10	5	5	24

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Aug Strike 7.50				86Aug Strike 8.00			
Sep	Open	High	Low	Close	Open	High	Low	Close
2	HOLIDAY				HOLIDAY			
3				30.0N				
4				34.0N				
5				31.0N				
6				35.0N				
9				32.0N				
10				32.5N				
11				31.0N				
12				30.0N				
13				30.0N				
16				29.0N	20.0	20.0	20.0	20.0
17				26.0N	21.0	21.0	18.0L	18.0A
18	26.0	26.0	26.0L	26.0				18.0N
19				29.0N				19.0N
20				28.0N				18.5N
23	31.0	32.0H	31.0	32.0B				21.0N
24				33.0N	22.0	22.0H	22.0	22.0
25				34.0N				23.0N
26				28.0N				19.0N
27				29.0N				20.0N
30				28.0N				19.0N

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86AUG

Sep	7.50	8.00	TOTAL
2	HOLIDAY		
3			
4			
5			
6			
9			
10			
11			
12			
13			
16		1L	1L
17		5H	5H
18	1H		1
19			
20			
23	1		1
24		4	4
25			
26			
27			
30			
TOTAL	2	10	12

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86AUG

Sep	7.50	8.00	TOTAL
2	HOLIDAY		
3	1L		1L
4	1		1
5	1		1
6	1		1
9	1		1
10	1		1
11	1		1
12	1		1
13	1		1
16	1	1L	2
17	1	6	7
18	2H	6	8
19	2	6	8
20	2	6	8
23	1	6	7
24	1	10H	11H
25	1	10	11
26	1	10	11
27	1	10	11
30	1	10	11

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Dec Strike 7.00

Sep	Open	High	Low	Close
2	HOLIDAY			
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19				
20				
23				
24				
25				
26				
27	65.0	65.0**H**	65.0**L**	65.0
30				60.0**N**

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86DEC

Sep	7.00	TOTAL
2	HOLIDAY	
3		
4		
5		
6		
9		
10		
11		
12		
13		
16		
17		
18		
19		
20		
23		
24		
25		
26		
27		
30	1**H**	1**H**
TOTAL	1	1

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86DEC

Sep	7.00	TOTAL
2	HOLIDAY	
3		
4		
5		
6		
9		
10		
11		
12		
13		
16		
17		
18		
19		
20		
23		
24		
25		
26		
27		
30	1**H**	1**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Dec Strike 5.50				85Dec Strike 6.00				85Dec Strike 6.25			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				64.0**N**	24.0	25.0	24.0	25.0	16.0	16.5	14.0	15.0
2				65.0**N**				26.0**N**				16.0**A**
3				95.0**N**	48.0	53.0**H**	44.0	51.0	19.0	33.0**H**	19.0	33.0**B**
4	90.0	90.0**H**	90.0	90.0	49.0	49.0	47.0	48.0	32.0	32.0	32.0	32.0
7				90.0**N**				47.0**N**				30.0**A**
8				86.0**N**				43.0**A**				27.0**N**
9				79.0**N**	43.0	43.0	38.0	38.0**A**	29.0	29.0	24.0	24.0
10				77.0**N**				35.5**N**				21.0**N**
11	79.0	80.0	79.0**L**	80.0**B**	40.0	40.0	40.0	40.0	20.0	23.0	20.0	23.0**B**
14				84.0**N**				41.0**N**				25.0**N**
15				80.0**N**				38.0**A**	22.0	22.0	22.0	22.0
16				66.0**N**	32.0	33.0	24.0	24.0**A**				12.0**N**
17				71.0**N**				26.5**N**				13.0**N**
18				73.0**N**	30.0	30.0	29.0	29.0**A**	14.0	14.0	14.0	14.0
21				72.0**N**				29.0**N**				14.0**N**
22				76.0**N**				32.0**N**				17.0**N**
23				73.0**N**				31.0**N**	13.0	14.0	13.0	14.0
24				73.0**N**	26.0	29.0	26.0	29.0**A**	13.0	15.0	13.0	15.0
25				75.0**N**				27.0**N**				13.0**N**
28				73.0**N**	29.0	29.0	26.0	28.0	11.0	11.0	11.0	11.0
29				74.0**N**				29.0**N**				11.5**N**
30				68.0**N**				22.0**N**	10.0	10.0	10.0**L**	10.0
31				62.0**N**	18.0	18.0	18.0**L**	18.0				7.0**N**

	85Dec Strike 6.50				85Dec Strike 6.75				85Dec Strike 7.00			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				9.0**N**				4.5**N**				3.0**N**
2				9.0**N**				4.5**N**				2.1**B**
3	25.0	25.0**H**	17.0	22.0**B**	14.0	14.0**H**	11.0	11.0	8.0	8.0**H**	7.0	7.0
4	23.0	23.0	17.0	20.0				10.5**N**	8.0	8.0	7.0	7.0
7	16.0	17.0	16.0	17.0**B**	8.0	9.0	8.0	9.0	6.5	6.5	6.5	6.5
8	17.0	17.0	16.0	16.0**A**				8.0**N**				5.5**N**
9	15.5	16.0	13.0	13.0**A**				7.0**A**				4.0**N**
10	11.0	11.0	11.0	11.0	5.0	6.0	5.0	5.5**A**				3.0**N**
11	12.0	12.0	12.0	12.0				7.0**N**				4.0**N**
14				14.0**N**				7.0**N**				4.0**N**
15	11.0	11.0	10.0	10.0**A**				6.0**A**	4.0	4.0	4.0	4.0
16	6.0	7.0	6.0	6.0				3.0**N**				2.0**N**
17	7.0	7.0	6.5	6.5**A**	3.0	3.0	2.5	2.5				2.0**B**
18	5.0	5.0	5.0	5.0				2.0**N**	1.0	1.5	1.0	1.3**A**
21				5.0**N**				2.0**N**				1.0**N**
22	6.0	6.0	6.0	6.0				2.5**N**	1.0	1.0	1.0	1.0
23				6.0**N**				2.5**N**				1.0**N**
24				5.5**A**				2.5**N**				1.0**N**
25				5.0**N**				1.5**N**				1.0**N**
28	5.0	5.0	4.0	4.0				2.0**N**	0.9	0.9	0.9	0.9
29				4.5**N**	1.5	1.5	1.5	1.5	0.8	0.8	0.8	0.8
30				3.0**N**	1.1	1.1	1.0**L**	1.0	0.7	0.7	0.7**L**	0.7
31	3.0	3.0	3.0**L**	3.0				1.0**N**	1.0	1.0	0.8	0.8**A**

	85Dec Strike 7.25				85Dec Strike 7.50				85Dec Strike 7.75			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				2.0**N**				1.5**N**				1.0**N**
2				2.0**N**				1.5**N**				0.7**N**
3				4.0**N**	4.0	4.0**H**	3.0	3.0**A**	0.7	0.7**H**	0.7**L**	0.7
4	4.0	4.0**H**	4.0	4.0	2.0	2.0	2.0**L**	2.0				0.7**N**
7				3.5**N**	2.0	2.0	2.0	2.0				0.7**N**
8				3.0**N**				2.0**N**				0.7**N**
9				2.0**N**				1.5**N**				0.7**N**
10				1.5**N**				0.5**N**				0.5**N**
11	0.5	1.5	0.5**L**	1.5**B**				1.0**N**				0.5**N**
14				1.5**N**				1.0**N**				0.5**N**
15				1.5**N**				1.0**N**				0.5**N**
16				1.0**N**				0.8**N**				0.4**N**
17				0.9**N**				0.7**N**				0.2**N**
18				0.8**N**				0.6**N**				0.3**N**
21				0.8**N**				0.6**N**				0.3**N**
22				0.7**N**				0.5**N**				0.3**N**
23				0.7**N**				0.5**N**				0.3**N**
24				0.7**N**				0.5**N**				0.3**N**
25				0.5**N**				0.2**N**				0.1**N**
28				0.4**N**				0.2**N**				0.1**N**
29				0.4**N**				0.2**N**				0.1**N**
30				0.3**N**				0.2**N**				0.1**N**
31				0.3**N**				0.2**N**				0.1**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Oct	5.50	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1		8	17							25
2		4								4
3		53H	37H	5	1L	5		1L	3H	105H
4	2H	30	3	8	1	19	1H	1		65
7				2	2			2H		6
8				2						2
9		1L	2	13H		1L				17
10				1L	2					3
11	1L	1	1L	3			1			7
14							1			1L
15			7	1		1				9
16		3		1						4
17				2						2
18		3	1	1	20H	55H				80
21										
22		3		1		4				8
23			4							4
24		1	6							7
25				1						1
28		4		1		3				8
29			2	2	2	22				28
30			3		3	1				7
31		1		1		1				3
TOTAL	3	112	83	45	31	112	3	4	3	396

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Oct	5.50	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	3	83	51L	97L	58	193L	50L	85L	24H	644L
2	3	86	51	97	58	193	50	85	24	647
3	3	127H	75	101	58	196	50	86	21L	717
4	4H	119	77H	105	59H	199	51	87	21	722
7	2	116	74	103	58	199	51	89H	21	713
8	2	116	74	105	58	199	51	89	21	715
9	2	117	74	112H	58	200	51	89	21	724H
10	2	67L	61	111	59	200	51	89	21	661
11	2	68	60	112	57	200	52H	89	21	661
14	1L	68	58	111	57	200	51	89	21	656
15	1	68	65	112	57	201	51	89	21	665
16	1	70	65	112	57	201	51	89	21	667
17	1	70	65	112	57	201	51	89	21	667
18	1	70	66	111	48	201	51	89	21	658
21	1	70	66	111	48	201	51	89	21	658
22	1	67	64	111	47	201	51	89	21	652
23	1	67	66	111	42L	201	51	89	21	649
24	1	67	65	111	42	201	51	89	21	648
25	1	67	65	111	42	201	51	89	21	648
28	1	68	65	111	42	201	51	89	21	649
29	1	68	64	109	44	203	51	89	21	650
30	1	68	65	109	43	204H	51	89	21	651
31	1	68	65	109	43	204	51	89	21	651

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Feb Strike 6.00

Oct	Open	High	Low	Close
1	45.0	45.0	45.0L	45.0
2	48.0	48.0	45.0	45.0
3	74.0	74.0H	68.0	69.0B
4				66.0N
7	62.0	64.0	62.0	64.0B
8				62.0N
9				58.0N
10				56.0N
11				61.0N
14				61.0N
15				56.0N
16				45.0N
17				48.0N
18				50.0N
21				50.0N
22				52.0N
23	50.0	50.0	50.0	50.0
24	51.0	51.0	51.0	51.0
25				50.0N
28				46.0N
29				47.0N
30				41.0N
31				40.0N

86Feb Strike 6.25

Oct	Open	High	Low	Close
1	31.0	32.0	31.0	32.0B
2				33.0N
3				53.0N
4	48.0	50.0H	48.0	49.0
7	46.0	48.0	45.0	48.0B
8				46.0N
9				44.0N
10				42.0N
11	40.0	44.0	40.0	44.0
14				45.0N
15				43.0N
16				32.0N
17	36.0	36.0	35.5	35.5A
18	36.0	36.0	36.0	36.0
21	32.0	34.0	32.0	34.0B
22	39.0	39.0	36.0	37.0B
23				36.0N
24	31.0	35.0	31.0	35.0B
25				34.0N
28	30.0	31.0	30.0	31.0B
29				32.0N
30	29.0	30.0	29.0	29.0A
31	28.0	28.0	27.0L	27.0A

86Feb Strike 6.50

Oct	Open	High	Low	Close
1	24.0	24.0	23.0	23.0
2				24.0N
3	26.0	40.0H	26.0	40.0
4	40.0	40.0	35.0	37.0B
7	34.0	36.0	34.0	36.0B
8	34.0	35.0	34.0	34.0A
9	30.0	30.0	30.0	30.0
10				29.0N
11				34.0N
14				34.0N
15				31.5N
16	26.0	26.0	23.0	23.0A
17	24.0	24.0	24.0	24.0
18	26.0	26.0	26.0	26.0
21	22.0	24.0	22.0	24.0B
22	29.0	29.0	26.0	27.0B
23				26.0N
24	21.0	24.0	21.0	24.0B
25	21.0	21.0	21.0	21.0
28	20.0	20.0	20.0	20.0
29	21.0	21.0	21.0	21.0
30				17.0N
31	16.0	16.0	16.0L	16.0

86Feb Strike 6.75

Oct	Open	High	Low	Close
1				17.0N
2				17.0N
3	28.0	28.0H	28.0	28.0
4				28.0A
7				27.0N
8	23.0	23.0	23.0	23.0
9				22.5N
10				21.0N
11	22.0	23.0	22.0	23.0
14	20.0	22.0	20.0	22.0B
15				21.0A
16	18.0	18.0	16.0	16.0A
17	18.0	18.0	17.5	17.5A
18	16.5	18.0	16.5	18.0
21				17.0N
22				18.0N
23	15.5	15.5	15.5	15.5
24	16.0	16.0	16.0	16.0
25				15.0N
28				13.0N
29				13.5N
30	12.0	12.0	11.0L	11.0
31	11.0	11.0	11.0	11.0

86Feb Strike 7.00

Oct	Open	High	Low	Close
1				11.5N
2				11.5N
3				22.0N
4	22.0	22.0H	18.0	20.0
7	20.0	20.0	20.0	20.0
8	19.0	19.0	19.0	19.0
9				16.0N
10	15.0	15.0	14.0	14.0A
11	15.0	15.0	15.0	15.0
14				16.0N
15				15.0N
16	12.0	12.0	10.0L	10.0
17				10.0N
18				10.5N
21	10.0	10.0	10.0	10.0
22	11.0	11.0	10.0	11.0B
23				10.0N
24				10.5N
25				10.0N
28				9.0N
29				9.5N
30				7.0N
31				7.0N

86Feb Strike 7.25

Oct	Open	High	Low	Close
1				8.0N
2				8.0N
3				15.0N
4				14.0N
7				13.0N
8				13.0N
9				12.0N
10				10.0N
11	11.0	11.0H	11.0L	11.0
14	11.0	11.0	11.0	11.0
15				10.0N
16				7.0N
17				6.5N
18				7.0N
21				7.0N
22				8.0N
23				7.0N
24				7.0N
25				7.0N
28				6.0N
29				6.0N
30				5.0N
31				5.0N

86Feb Strike 7.50

Oct	Open	High	Low	Close
1				5.0N
2				5.0N
3	11.0	11.0H	11.0	11.0
4	11.0	11.0	10.0	10.0A
7				9.5N
8	9.5	9.5	9.5	9.5
9				8.0N
10	7.0	7.0	6.5	6.5A
11				8.0N
14				8.0N
15				7.0N
16				4.0N
17				4.0N
18				4.5N
21				4.5N
22				5.0N
23				4.0N
24				4.0N
25				4.0N
28	4.0	4.0	4.0L	4.0
29				4.0N
30				3.5N
31				3.5N

86Feb Strike 7.75

Oct	Open	High	Low	Close
1				3.5N
2				3.5N
3				7.0N
4	8.0	8.0H	8.0	8.0
7				7.0N
8				7.0N
9				6.0N
10				4.0N
11				5.0N
14				5.0N
15				4.5N
16				3.0N
17				2.0N
18	3.0	3.0	2.0L	2.0
21				2.0N
22				3.0N
23				3.0N
24				3.0N
25				2.5N
28				2.5N
29				2.5N
30	2.0	2.0	2.0	2.0
31				2.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86FEB

Oct	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1		1L	2	1L					4
2	4H								4
3	1L		7H	8			1L		17
4		3	6		7H		1	1L	18
7	2	2	3		1L				8
8			4	1	3				8
9			1L				2H		3
10					1		1		2
11		3		3		1H			7
14				2	2	1			5
15									
16			2	1	4				7
17		2	1	20					23
18		2	5	5				2H	14
21			2		2				4
22		5H	1	1	3				10
23	2								2
24	1	1	2	3					7
25			1						1L
28		1	1				1		3
29			5						5
30		5		24H				2	31H
31		4	2						6
TOTAL	10	29	45	69	23	2	6	5	189

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86FEB

Oct	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	16	28	51	16L	15L	6L	6L	5L	143L
2	17H	28	51	16	15	6	6	5	144
3	17	28	55	17	15	6	7	5	150
4	17	25	54	17	19	6	8	5	151
7	15L	23L	53	17	20	6	8	5	147
8	15	23	57H	16	23	6	8	5	153
9	15	23	51	16	23	6	10	5	149
10	15	23	51	16	24	6	11	5	151
11	15	24	51	18	24	7	11	5	155
14	15	24	51	16	26	8H	11	5	156
15	15	24	51	16	26	8	11	5	156
16	15	24	49	16	30	8	11	5	158
17	15	26	48L	36	30	8	11	5	179
18	15	28	53	41	30	8	11	7H	193
21	15	28	53	41	32H	8	11	7	195
22	15	31	54	40	31	8	11	7	197
23	15	31	52	40	31	8	11	7	195
24	15	31	50	43H	31	8	11	7	196
25	15	31	50	43	31	8	11	7	196
28	15	32H	50	43	31	8	12H	7	198H
29	15	30	52	41	31	8	12	7	196
30	15	31	51	43	31	8	12	5	196
31	15	31	51	43	31	8	12	5	196

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Apr Strike 6.00				86Apr Strike 6.25				86Apr Strike 6.50			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								47.0**N**				36.0**N**
2								47.0**N**				36.0**N**
3								67.0**N**	40.0	56.0**H**	40.0	53.0**A**
4	82.0	82.0**H**	80.0	80.0**A**				64.0**N**	55.0	55.0	52.0	52.0
7				79.0**N**	61.0	62.0**H**	61.0**L**	62.0**B**				50.0**N**
8				76.0**N**				60.0**N**				48.0**N**
9				72.0**N**				58.0**N**	47.0	47.0	46.0	46.0**A**
10				70.0**N**				56.0**N**				44.0**N**
11				75.0**N**				60.0**N**				47.0**N**
14				75.0**N**				60.0**N**	43.0	45.0	43.0	45.0**B**
15				71.5**N**				57.0**N**				44.0**N**
16				60.0**N**				46.0**N**	40.0	40.0	37.0	37.0**A**
17				63.0**N**				49.0**N**				38.0**N**
18				65.0**N**				50.0**N**				38.5**N**
21				64.0**N**				50.0**N**				38.5**N**
22				65.0**N**				51.0**N**				39.0**N**
23				63.0**N**				49.0**N**	36.0	36.0	36.0**L**	36.0
24				64.0**N**				50.0**N**	37.0	37.0	37.0	37.0
25	64.0	64.0	64.0**L**	64.0				49.0**N**	36.0	36.0	36.0	36.0
28				59.0**N**				45.0**N**				34.0**N**
29				60.0**N**				46.0**N**				34.5**N**
30				56.0**N**				42.0**N**				31.0**N**
31				52.0**N**				38.0**N**				27.0**N**

	86Apr Strike 6.75				86Apr Strike 7.00				86Apr Strike 7.50			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1					20.0	20.0	20.0	20.0				
2								20.0**N**				
3	44.0	44.0**H**	43.0	43.0**A**				32.0**N**				
4				40.0**N**	33.0	33.0**H**	30.0	30.0				
7	40.0	40.0	40.0	40.0				30.0**N**				
8				37.5**N**				29.0**N**	18.0	18.0**H**	18.0	18.0
9	37.0	37.0	36.0	36.0**A**				27.0**N**				15.0**N**
10				34.0**N**	25.0	25.0	25.0	25.0				14.0**N**
11	35.5	35.5	35.5	35.5				28.0**N**				16.0**N**
14				36.0**N**				28.0**N**	15.0	15.0	15.0	15.0
15				34.5**N**				27.0**N**				14.5**N**
16				27.0**N**				21.0**N**	10.0	10.0	10.0	10.0
17	30.0	30.0	29.5	29.5**A**	20.0	21.0	20.0	21.0				11.0**N**
18	30.0	30.0	30.0	30.0	21.0	22.0	21.0	22.0				11.0**N**
21				29.0**N**				21.0**N**				10.0**B**
22				30.0**N**	20.0	21.0	20.0	21.0**B**	10.0	11.0	10.0	11.0**B**
23				28.0**N**				19.0**N**				10.0**N**
24	29.0	30.0	29.0	29.0				21.0**N**				10.0**B**
25	29.0	29.0	28.0	28.0**A**				21.0**N**	10.0	10.0	10.0	10.0**B**
28				25.0**N**				18.0**N**				10.0**N**
29	23.0	24.0	23.0**L**	24.0**B**				18.0**N**				10.0**N**
30				23.0**N**	18.0	18.0	17.0**L**	17.0**A**				9.0**N**
31				20.0**N**				14.0**N**	8.0	8.0	8.0**L**	8.0

SILVER CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86APR

Oct	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
1					1**L**		1**L**
2							
3			6**H**	2			8
4	1**H**		4		9**H**		14**H**
7		1**H**					1
8		1		2		2	5
9			1**L**			1**L**	2
10				1**L**	1		2
11				3			3
14			1			1	2
15							
16			1			1	2
17				2	4		6
18				1	2		3
21							
22				2	1	4**H**	7
23			2				2
24			1	4**H**			5
25	1		1	1		1	4
28							
29				1			1
30					2		2
31							
TOTAL	2	2	17	19	20	10	70

SILVER CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86APR

Oct	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
1		6**H**	14**L**		27**L**		47**L**
2		6	14		27		47
3		6	19	2**L**	27		54
4	1**L**	6	22	2	34		65
7	1	5**L**	22	2	33		63
8	1	5	22	4	33	1**L**	66
9	1	5	23	4	33	2	68
10	1	5	23	5	34	2	70
11	1	5	23	7	34	2	72
14	1	5	24	7	34	3	74
15	1	5	24	7	34	3	74
16	1	5	25	7	34	4	76
17	1	5	24	9	37	4	80
18	1	5	24	10	36	4	80
21	1	5	24	10	36	4	80
22	1	5	24	12	36	8	86
23	1	5	26	12	36	8	88
24	1	5	27	16	36	8	93
25	2**H**	5	28**H**	17	36	9**H**	97
28	2	5	28	17	36	9	97
29	2	5	28	18**H**	36	9	98
30	2	5	28	18	38**H**	9	100**H**
31	2	5	28	18	38	9	100

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Jun Strike 6.25				86Jun Strike 6.50				86Jun Strike 7.00			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				58.0N				47.0N				30.0N
2				58.0N				47.0N				30.0N
3				78.0N				65.0N				43.0N
4				76.0N	64.0	64.0H	64.0	64.0	42.0	42.0H	42.0	42.0
7				76.0N				63.0N				42.0N
8				74.0N				61.0N				40.0N
9				70.0N				57.0N				37.0N
10				68.0N				55.0N				35.0N
11				72.0N				60.0N				39.0N
14				72.0N				60.0N				39.0N
15				69.0N				57.0N	36.0	36.0	36.0	36.0
16				59.0N				47.0N	35.0	35.0	32.0L	32.0A
17				61.0N				49.0N				32.0N
18				61.0N				49.0N				31.0N
21				61.0N				49.0N				30.0N
22				62.0N	50.0	50.0	50.0	50.0				31.0N
23				60.0N				47.0N				29.0N
24				61.0N				49.0N				31.0N
25				61.0N				48.0A				30.0N
28				58.0N				46.0N				28.0N
29				59.0N				47.0N				29.0N
30				53.0N				41.0N				24.0N
31				51.0N	41.0	41.0	41.0L	41.0				24.0N

	86Jun Strike 7.25				86Jun Strike 7.50				86Jun Strike 7.75			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				23.0N				19.0N				15.0N
2				23.0N				19.0N				15.0N
3				35.0N				28.0N				22.0N
4				34.0N	28.0	28.0H	28.0	28.0				21.0N
7				33.5N				27.0N				21.0N
8				32.0N				26.0N				20.0N
9				29.5N				23.0N				18.5N
10				28.0N				21.5N				17.0N
11				31.0N				25.0N				19.0N
14				31.0N				24.0N				19.0N
15				29.0N				23.0N				18.0N
16				24.0N				19.0N				14.5N
17	24.0	24.0H	24.0L	24.0				19.0N				15.0N
18				24.0N				19.0N				14.5N
21				23.0N				18.0N				14.0N
22				24.0N				19.0N				14.0N
23				22.0N				17.0N				14.0N
24				23.0N	17.5	17.5	17.5	17.5	13.3	13.3H	13.3	13.3
25				23.0N				17.5N				13.3N
28				21.0N	17.0	17.0	17.0	17.0	13.0	13.0	13.0L	13.0
29				21.0N				17.0N				13.0N
30				18.5N				14.0N				10.5N
31				18.0N	14.0	14.0	13.0L	13.0				10.0N

	86Jun Strike 8.00				86Jun Strike 8.50			
Oct	Open	High	Low	Close	Open	High	Low	Close
1								
2								
3								
4								
7								
8								
9								
10								
11								
14								
15								
16								
17								
18								
21								
22					5.0	5.0H	5.0L	5.0
23								4.0N
24	9.0	9.0H	9.0L	9.0				4.0N
25				9.0N				4.0N
28	9.0	9.0	9.0	9.0				4.5N
29				9.0N				4.5N
30				8.0N				5.0N
31				7.5N				4.5N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86JUN

Oct	6.25	6.50	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1									
2									
3									
4			1H		1L				2
7		2							2
8									
9									
10									
11									
14									
15			1						1L
16			1						1
17									
18									
21				1H					1
22		3H						1H	4
23									
24					10	20L	10L		40
25									
28					50H	100H	50H		200H
29									
30									
31		1L			1				2
TOTAL		6	3	1	62	120	60	1	253

SILVER CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86JUN

Oct	6.25	6.50	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1	1H	1L	2L	10L	5L	5L			24L
2	1	1	2	10	5	5			24
3	1	1	2	10	5	5			24
4	1	1	3	10	6	5			26
7	1	3	3	10	6	5			28
8	1	3	3	10	6	5			28
9	1	3	3	10	6	5			28
10	1	3	3	10	6	5			28
11	1	3	3	10	6	5			28
14	1	3	3	10	6	5			28
15	1	3	4	10	6	5			29
16	1	3	5H	10	6	5			30
17	1	3	5	10	6	5			30
18	1	3	5	10	6	5			30
21	1	3	5	11H	6	5			31
22	1	6H	5	11	6	5		1H	35
23	1	6	5	11	6	5		1	35
24	1	6	5	11	16	20	10L	1	70
25	1	6	5	11	16	20	10	1	70
28	1	6	5	11	66	120H	60H	1	270
29	1	6	5	11	66	120	60	1	270
30	1	6	5	11	66	120	60	1	270
31	1	6	5	11	67H	120	60	1	271H

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Aug Strike 7.50				86Aug Strike 8.00			
Oct	Open	High	Low	Close	Open	High	Low	Close
1				26.0N				18.0N
2				26.0N				18.0N
3				37.0N				25.0N
4				37.0N				23.0A
7				36.5N				23.0A
8				35.0N	23.0	23.0H	22.0L	22.0A
9				33.0N				21.0N
10				31.0N				20.0N
11				34.0N				23.0N
14				34.0N				22.5N
15				32.0N				21.0N
16				26.0N				17.0N
17				28.0N				18.5N
18				28.0N				18.5N
21				26.0N				17.0N
22				27.0N				18.0N
23				26.0N				16.0N
24				27.0N				17.0N
25				26.0N				17.0N
28				24.0N				16.0N
29				25.0N				16.0N
30				20.0N				12.0N
31				20.0N				12.0N

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86AUG

Oct	7.50	8.00	TOTAL
1			
2			
3			
4			
7			
8		5H	5H
9			
10			
11			
14			
15			
16			
17			
18			
21			
22			
23			
24			
25			
28			
29			
30			
31			
TOTAL		5	5

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86AUG

Oct	7.50	8.00	TOTAL
1	1H	10L	11L
2	1	10	11
3	1	10	11
4	1	10	11
7	1	10	11
8	1	15H	16H
9	1	15	16
10	1	15	16
11	1	15	16
14	1	15	16
15	1	15	16
16	1	15	16
17	1	15	16
18	1	15	16
21	1	15	16
22	1	15	16
23	1	15	16
24	1	15	16
25	1	15	16
28	1	15	16
29	1	15	16
30	1	15	16
31	1	15	16

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Dec Strike 7.00

Oct	Open	High	Low	Close
1				60.0N
2				60.0N
3				73.0N
4				73.0N
7	73.0	73.0H	73.0	73.0
8				72.0N
9	70.5	70.5	70.5	70.5
10				68.0N
11				70.0N
14				70.0N
15				68.0N
16				60.0N
17				61.0N
18				62.0N
21				62.0N
22				63.0N
23				60.0N
24				61.0N
25				61.0N
28				57.0N
29	53.0	55.0	53.0L	55.0B
30				51.0N
31				50.0N

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86DEC

Oct	7.00	TOTAL
1		
2		
3		
4		
7		
8	1H	1H
9	1	1
10		
11		
14		
15		
16		
17		
18		
21		
22		
23		
24		
25		
28		
29		
30	1	1
31		
TOTAL	3	3

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86DEC

Oct	7.00	TOTAL
1	1L	1L
2	1	1
3	1	1
4	1	1
7	1	1
8	2	2
9	3	3
10	3	3
11	3	3
14	3	3
15	3	3
16	3	3
17	3	3
18	3	3
21	3	3
22	3	3
23	3	3
24	3	3
25	3	3
28	3	3
29	3	3
30	4H	4H
31	4	4

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Dec Strika 5.50

Nov	Open	High	Low	Close
1				65.0N
4				63.0A
5				62.0N
6				62.0N
7				55.0N
8				54.0N
11				60.0N
12				67.0N
13				70.0N
14				64.0N
15				60.0N
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 6.00

Nov	Open	High	Low	Close
1				22.0N
4	18.0	18.0	18.0	18.0
5				18.0N
6	18.0	18.0	18.0	18.0
7	16.0	16.0	10.0L	11.0
8	12.0	15.0	12.0	15.0
11				14.0N
12				18.0N
13	22.0	22.0H	19.0	20.0B
14	15.0	16.0	15.0	15.0A
15	17.0	17.0	10.0	10.0
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 6.25

Nov	Open	High	Low	Close
1	11.0	11.0H	10.0	10.0A
4				8.0N
5				7.0N
6	7.0	7.0	7.0	7.0
7	4.0	4.0	3.0	3.0
8				3.0N
11				2.5N
12				3.0N
13				4.0N
14	2.0	2.0	2.0L	2.0
15				0.1A
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 6.50

Nov	Open	High	Low	Close
1				4.0N
4	2.0	2.0H	1.5	2.0B
5	1.7	1.7	1.7	1.7
6	1.5	1.5	1.5	1.5
7	1.0	1.0	0.5	0.5
8				0.5N
11				0.4N
12				0.5N
13				0.7N
14	0.5	0.5	0.3L	0.3
15				0.1A
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 6.75

Nov	Open	High	Low	Close
1	0.9	0.9H	0.9	0.9
4	0.8	0.8	0.8	0.8
5				0.5N
6				0.2N
7				0.1N
8				0.1N
11	0.3	0.3	0.3L	0.3
12				0.2N
13				0.2N
14				0.1A
15				0.1A
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 7.00

Nov	Open	High	Low	Close
1	0.3	0.3H	0.3L	0.3
4				0.3N
5				0.2N
6				0.1N
7				0.1N
8				0.1N
11				0.1A
12				0.1N
13				0.1N
14				0.1A
15				0.1A
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 7.25

Nov	Open	High	Low	Close
1				0.2N
4				0.2N
5				0.1N
6				0.1N
7				0.1N
8				0.1N
11				0.1A
12				0.1N
13				0.1N
14				0.1A
15				0.1A
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 7.50

Nov	Open	High	Low	Close
1				0.2N
4				0.2N
5				0.1N
6				0.1N
7				0.1N
8				0.1N
11				0.1A
12				0.1N
13				0.1N
14				0.1A
15				0.1A
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

85Dec Strike 7.75

Nov	Open	High	Low	Close
1				0.1N
4				0.1N
5				0.1N
6				0.1N
7				0.1N
8				0.1N
11				0.1A
12				0.1N
13				0.1N
14				0.1A
15				0.1A
18				
19				
20				
21				
22				
25				
26				
27				
28	HOLIDAY			
29				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Nov	5.50	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1			2L		2L	1H				5
4				7H	2					9
5		1L		2L						3
6		23H	15H							38H
7		6	6	4						16
8		1		5						6
11		1			30H					31
12										
13		2								2L
14		1	2	4						7
15		12								12
18										
19										
20										
21										
22										
25										
26										
27										
28	**HOLIDAY**									
29										
TOTAL		47	25	22	34	1				129

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Nov	5.50	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	1H	68H	65H	109H	45	204H	51H	89H	21H	653H
4	1	68	65	104	45	203	51	89	21	647
5	1	67	65	106	45	203	51	89	21	648
6	1	55	57	104	41L	200	51	89	21	619
7	1	56	61	103	41	199L	51	89	21	622
8	1	52	57	101	41	199	51	89	21	612L
11	1	51	57	101	67H	199	51	89	21	637
12	1	51	57	101	67	199	51	89	21	637
13	1	50L	57	100L	67	199	51	89	21	635
14	1	50	55L	100	67	199	51	89	21	633
15										
18										
19										
20										
21										
22										
25										
26										
27										
28	**HOLIDAY**									
29										

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Feb Strike 6.00				86Feb Strike 6.25				86Feb Strike 6.50			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				43.0N	27.0	29.0H	27.0	29.0B				19.0N
4				39.0N	25.0	26.0	25.0	25.0A				16.0N
5				36.0N	24.0	26.0	24.0	25.0A				15.0N
6	39.5	39.5H	38.0	38.0A				23.0N	14.0	14.0	14.0	14.0
7				32.0N	23.0	23.0	21.0	21.0	11.0	11.0	11.0	11.0
8	34.0	35.0	34.0	35.0B	20.0	22.0	20.0	22.0	13.0	13.0	13.0	13.0
11				35.0N				22.0N	12.0	12.0	12.0	12.0
12				37.0N				24.0N	16.0	16.0	15.0	15.0
13				40.0N	22.0	26.0	22.0	26.0	15.0	15.0	15.0	15.0
14				36.0N	23.0	23.0	23.0	23.0	16.0	16.0	13.0	13.0
15	35.0	35.0	34.0	34.0A	24.0	24.0	22.0	22.0A	13.0	13.0	13.0	13.0A
18	31.0	31.0	31.0L	31.0	21.0	21.5	20.0	20.0A				11.0N
19				33.0N	21.0	21.5	19.0L	19.0	12.0	12.0	12.0	12.0
20				36.0N	23.0	23.0	23.0	23.0	12.0	13.5	12.0	13.5B
21				36.0N				23.0A	14.0	14.0	14.0	14.0
22				40.0N	22.0	24.0	22.0	24.0B	13.9	16.0	13.9	15.0A
25				46.0N	28.0	28.0	28.0	28.0	17.0	19.0H	17.0	19.0
26				42.0N				26.0N	15.0	15.0	15.0	15.0
27				32.0N	20.0	20.0	20.0	20.0	11.0	11.0	9.0L	9.0A
28	HOLIDAY				HOLIDAY				HOLIDAY			
29				26.0N				15.0N				8.0B

	86Feb Strike 6.75				86Feb Strike 7.00				86Feb Strike 7.25			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				12.0N				8.0N				5.0N
4				9.0N				6.0N				3.0N
5				8.5N	6.0	6.0	6.0	6.0				3.5N
6	8.5	8.5	8.5	8.5	6.0	6.0	6.0	6.0				3.5N
7	8.0	8.0	7.0	7.0				5.0N				3.0N
8				8.0N	6.0	6.0	5.0	5.0				3.0N
11				7.0N	5.0	5.0	5.0	5.0				3.0N
12				8.0N				5.0N				3.0N
13				8.5N	7.0	8.0H	7.0	7.0A				4.0N
14				7.0N				4.0N				3.0N
15				7.0N				4.0N				3.0N
18	7.0	7.0	6.5L	6.5A	4.0	4.0	4.0L	4.0				3.0N
19				6.5B	5.0	6.0	5.0	5.0				3.0N
20	8.0	8.0	8.0	8.0				5.0N				3.0N
21				8.0N				5.0N				3.0N
22	10.0	10.0H	9.0	9.0A	7.0	7.0	6.5	6.5A				3.0N
25				10.0N				7.5N				4.0N
26				8.0N	6.0	6.0	6.0	6.0				3.5N
27				5.0N				4.0N				2.0N
28	HOLIDAY				HOLIDAY				HOLIDAY			
29				4.0N				3.0N				2.0N

	86Feb Strike 7.50				86Feb Strike 7.75			
Nov	Open	High	Low	Close	Open	High	Low	Close
1				3.5N				2.0N
4				2.0N				1.0N
5				2.5N				1.5N
6				2.5N				1.5N
7				2.0N				1.0N
8				2.0N				1.0N
11				2.0N				1.0N
12				2.5N	2.0	2.0H	2.0L	2.0
13				3.0N				2.0N
14				2.0N				1.5N
15				2.0N				1.0N
18				2.0N				1.0N
19				2.0N				1.0N
20				2.0N				1.0N
21				2.0N				1.0N
22				2.0N				1.0N
25				3.0N				2.0N
26				2.5N				1.5N
27				1.5N				1.0N
28	HOLIDAY				HOLIDAY			
29				1.0N				0.5N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86FEB

Nov	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1		4		1L					5
4		13H							13
5		5			4				9
6	1L	1L	1L						3
7		2	2	5	5H				14
8	5H	11		1					17H
11		1	2		3				6
12			3		2				5
13		7	1		2			1H	11
14		1	6H						7
15	1	1	3						5
18	1	2		1	3				7
19		5	1		3				9
20		2	1	6H					9
21			1		1L				2L
22		2	3	1	1				7
25		1	1						2
26		2	4		1				7
27		1	1						2
28	HOLIDAY								
29									
TOTAL	8	61	30	15	25			1	140

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86FEB

Nov	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	15L	31L	51	43H	31	8H	12H	5L	196
4	15	31	51	33	31	8	12	5	186
5	15	31	51	33	31	8	12	5	186
6	15	32	51	33	29L	8	12	5	185L
7	15	34	48L	33	31	8	12	5	186
8	16H	37	48	32L	31	8	12	5	189
11	16	36	49	32	33	8	12	5	191
12	16	36	52	32	35	8	12	5	196
13	16	38	53	32	37	8	12	6H	202
14	16	36	59	32	37	8	12	6	206
15	16	36	60	32	37	8	12	6	207
18	16	38	60	32	40	8	12	6	212
19	16	43H	60	32	42	8	12	6	219
20	16	41	59	37	42	8	12	6	221
21	16	41	59	37	43	8	12	6	222
22	16	43	59	37	44H	8	12	6	225
25	16	43	59	37	44	8	12	6	225
26	16	41	60	37	44	8	12	6	224
27	16	42	61H	37	44	8	12	6	226H
28	HOLIDAY								
29	16	42	61	37	44	8	12	6	226

H = high   L = low   A = asked   B = bid   N = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Apr Strike 6.00

Nov	Open	High	Low	Close
1				56.0N
4				53.0N
5				50.0N
6				49.0N
7				46.0N
8				49.0N
11				48.0N
12	49.0	51.0H	49.0	51.0N
13				53.0N
14				47.0N
15	48.0	48.0	48.0L	48.0
18				47.0N
19				47.0N
20				50.0N
21				50.0N
22				53.0N
25				57.0N
26				55.0N
27				46.0N
28	HOLIDAY			
29				40.0N

86Apr Strike 6.25

Nov	Open	High	Low	Close
1				43.0N
4				39.0N
5				36.0N
6				36.0N
7				34.0N
8				36.0N
11				35.0N
12				38.0N
13				39.0N
14				34.0N
15				33.0N
18				33.0N
19				33.0N
20				34.0N
21				34.0N
22				37.0N
25	40.0	41.0H	40.0	41.0B
26				38.5N
27	35.0	35.0	33.0L	33.0A
28	HOLIDAY			
29				27.0N

86Apr Strike 6.50

Nov	Open	High	Low	Close
1				32.0N
4				29.0N
5				26.0N
6				25.0N
7	24.0	24.0	23.0	23.0
8				25.0N
11	25.0	25.0	24.0	24.0
12				26.0N
13	26.0	30.0	26.0	28.0A
14				24.0N
15	26.0	26.0	24.0	24.0A
18				23.0N
19				23.0B
20	26.0	27.0	25.0	26.0
21				26.0N
22	26.0	27.0	26.0	26.0A
25	31.0	31.0H	31.0	31.0
26	30.0	30.0	28.0	28.0
27	24.0	24.0	20.0	20.0
28	HOLIDAY			
29	19.0	19.0	19.0L	19.0

86Apr Strike 6.75

Nov	Open	High	Low	Close
1	20.0	22.0H	20.0	22.0B
4				20.0N
5	20.0	20.0	19.0	19.0A
6	20.0	20.0	20.0	20.0
7				17.0N
8				18.0N
11				17.0N
12	20.0	20.0	19.0	19.0A
13	22.0	22.0	21.0	21.0A
14				17.0N
15				16.0N
18				15.0N
19				15.0B
20	19.0	19.0	18.0	18.0A
21	19.0	19.0	19.0	19.0
22	17.0	17.0	17.0	17.0
25	19.0	20.0	19.0	20.0
26	20.0	20.0	19.0	19.0A
27	16.0	16.0	14.0L	14.0A
28	HOLIDAY			
29				11.0N

86Apr Strike 7.00

Nov	Open	High	Low	Close
1				16.0N
4	16.0	16.0H	15.0	15.0A
5	16.0	16.0	14.0	14.0A
6	15.0	15.0	14.0	14.0A
7				12.0N
8				13.0N
11				12.0N
12				12.5N
13				13.0N
14	14.0	14.0	12.0	12.0A
15				11.0N
18	11.0	11.0	10.5	10.5A
19	11.0	11.0	11.0	11.0
20				11.0B
21	13.0	13.0	13.0	13.0
22	14.0	14.0	13.0	13.0A
25	15.0	15.0	15.0	15.0
26				13.0N
27	12.0	12.0	9.0L	9.0A
28	HOLIDAY			
29				7.0N

86Apr Strike 7.50

Nov	Open	High	Low	Close
1				9.0N
4				8.0N
5				6.0N
6	6.0	6.0	6.0	6.0
7	6.0	6.0	6.0	6.0
8				6.0N
11	5.0	5.0	5.0L	5.0
12				7.0N
13	7.0	8.0H	7.0	7.5
14	7.0	7.0	7.0	7.0
15	7.0	7.0	6.5	6.5A
18	6.0	6.0	6.0	6.0
19				6.0N
20				5.0N
21				5.0N
22				6.0N
25				7.5N
26				6.0N
27	5.0	5.0	5.0	5.0
28	HOLIDAY			
29				4.0N

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86APR

Nov	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
1				9H			9
4					1L		1L
5				4	2	1L	7
6				5	1	1	7
7			1L		2	8	11
8							
11			2			19H	21
12	1H						1
13			33H	2		7	42H
14					1	5	6
15	1		2			1	4
18					2	3	5
19					2		2
20			8	1L			9
21			1	1	2		4
22			2	1	2		5
25		2H	5	3	1		11
26			10				10
27		1L	4	3	4H	1	13
28	HOLIDAY						
29			2				2
TOTAL	2	3	70	29	20	46	170

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86APR

Nov	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
1	2L	5L	28L	27L	38L	9L	109L
4	2	5	28	27	39	9	110
5	2	5	28	31	41	10	117
6	2	5	28	36	42	10	123
7	2	5	29	36	42	18	132
8	2	5	29	36	42	18	132
11	2	5	30	36	42	37	152
12	2	5	30	36	42	37	152
13	2	5	63	38	42	43	193
14	2	5	63	38	43	48	199
15	3H	5	65	38	43	48	202
18	3	5	65	36	45	51	207
19	3	5	65	38	45	51	207
20	3	5	72	39	45	51	215
21	3	5	73	40	47	51	219
22	3	5	74	41	49	51	223
25	3	5	79	44	50	51	232
26	3	5	89	44	50	51	242
27	3	6H	93H	46H	54H	52H	254H
28	HOLIDAY						
29	3	6	93	46	54	51	253

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Jun Strike 6.25				86Jun Strike 6.50				86Jun Strike 6.75			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				55.0**N**				44.0**N**				
4				53.0**N**	39.0	40.0	39.0	40.0**B**				
5				48.0**N**				37.0**N**				
6				48.0**N**				37.0**N**				
7				46.0**N**				35.0**N**				
8				50.0**N**				38.0**N**				
11				48.0**N**				37.0**N**				
12				50.0**N**				38.0**N**				
13				53.0**N**				40.0**N**				
14				46.0**N**				35.0**N**				
15				45.0**N**				34.0**N**	27.0	27.0**H**	27.0	27.0
18				45.0**N**				33.0**N**	26.0	26.0	26.0	26.0
19				44.0**N**	34.0	34.0	34.0	34.0				25.0**N**
20				48.0**N**	36.0	36.0	36.0	36.0				27.0**N**
21				48.0**N**	36.0	36.0	36.0	36.0				27.0**N**
22				50.0**N**				37.0**N**				28.0**N**
25				54.0**N**	41.0	41.0**H**	41.0	41.0				30.0**N**
26				50.0**N**				40.0**N**				29.0**N**
27				43.0**N**	38.0	38.0	32.0**L**	32.0**A**	27.0	27.0	23.0**L**	23.0**A**
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
29				43.0**N**	35.0	35.0	33.0	33.0**A**				23.0**N**

	86Jun Strike 7.00				86Jun Strike 7.25				86Jun Strike 7.50			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				26.0**N**				19.0**N**				15.0**N**
4				24.0**N**				18.0**N**				14.5**N**
5				21.0**N**				15.5**N**				14.5**N**
6				20.0**N**				15.0**N**				13.0**N**
7				19.0**N**				14.0**N**				12.0**N**
8				22.0**N**				16.0**N**				13.0**N**
11				19.0**N**				14.0**N**				11.0**N**
12				21.0**N**				16.0**N**	10.0	11.0**H**	10.0**L**	11.0**B**
13				22.0**N**				16.0**N**				12.0**N**
14				20.0**N**				15.0**N**				11.0**N**
15				18.0**N**				13.0**N**				11.0**B**
18				18.5**N**				13.0**N**				11.0**B**
19	18.5	18.5	18.5	18.5				13.0**N**	11.0	11.0	11.0	11.0
20	22.0	22.0	22.0	22.0				14.0**N**				11.0**N**
21				22.0**N**				14.0**N**				11.0**N**
22				21.0**N**				14.0**N**				11.0**N**
25				23.0**N**				16.0**N**				13.0**N**
26	24.0	24.0**H**	24.0	24.0				15.0**N**				12.0**N**
27	21.0	21.0	17.0**L**	17.0**A**				13.0**N**				9.0**N**
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
29				17.0**N**				13.0**N**				9.0**N**

	86Jun Strike 7.75				86Jun Strike 8.00				86Jun Strike 8.50			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				10.0**N**				9.0**N**				5.0**N**
4	11.0	11.0**H**	10.0	10.0**A**				8.5**N**				5.0**N**
5				9.5**N**				8.5**N**				4.0**N**
6				8.0**N**				7.0**N**				4.0**N**
7				8.0**N**				6.0**N**				4.0**N**
8				9.0**N**				8.0**N**				5.0**N**
11				7.0**N**				6.0**N**				5.0**N**
12	7.5	8.0	7.5**L**	8.0**B**	6.0	6.0**H**	6.0**L**	6.0	5.0	5.0**H**	5.0**L**	5.0
13				9.0**N**				6.5**N**				6.0**N**
14				8.0**N**				6.0**N**				5.0**N**
15				8.0**N**				6.0**N**				5.0**N**
18				8.0**N**				6.0**N**				5.0**N**
19				8.0**N**				6.0**N**				5.0**N**
20				8.0**N**				6.0**N**				5.0**N**
21				8.0**N**				6.0**N**				5.0**N**
22				8.0**N**				5.0**N**				4.0**N**
25				9.5**N**				8.0**N**				6.5**N**
26				9.0**N**				7.0**N**				6.0**N**
27				7.0**N**				5.0**N**				4.0**N**
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
29				7.0**N**				5.5**N**				4.0**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Nov	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1										
4		2					5L			7
5										
6										
7										
8										
11										
12						10		10L		20
13						60H	20	80H	1H	161H
14						20	120H			140
15			1H							1L
18			1							1
19		1L		3H		1L				5
20		1		1L						2
21		2								2
22		1								1
25		2								2
26				1						1
27		8H	1	2						11
28	HOLIDAY									
29		2								2
TOTAL		19	3	7		91	145	90	1	356

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Nov	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1	1H	6L		5L	11H	67	120L	60L	1L	271L
4	1	8		5	11	67	125	60	1	278
5	1	8		5	11	67	125	60	1	278
6	1	8		5	11	67	125	60	1	278
7	1	8		5	11	67	125	60	1	278
8	1	8		5	11	67	125	60	1	278
11	1	8		5	11	67	125	60	1	278
12	1	8		5	11	77H	125	70H	1	298
13	1	8		5	11	65L	145H	60	2H	297
14	1	8		5	11	65	125	60	2	277
15	1	8	1L	5	11	65	125	60	2	278
18	1	8	2	5	11	65	125	60	2	279
19	1	8	2	8	11	66	125	60	2	283
20	1	9	2	9	11	66	125	60	2	285
21	1	11	2	9	11	66	125	60	2	287
22	1	12	2	9	11	66	125	60	2	288
25	1	13	2	9	11	66	125	60	2	289
26	1	13	2	10	11	66	125	60	2	290
27	1	20H	3H	12H	11	66	125	60	2	300H
28	HOLIDAY									
29	1	20	3	12	11	66	125	60	2	300

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Aug Strike 7.50				86Aug Strike 8.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				21.5N				13.0N
4				20.0N				12.0N
5				17.0N				10.0N
6				18.0N				11.0N
7				17.0N				10.0N
8				21.0N				13.0N
11				18.0N				12.0N
12				18.0N				11.0N
13				18.0N	11.0	13.0H	11.0L	12.0A
14				18.0N				11.0N
15				17.0N				10.0N
18				16.0N				10.0N
19				15.0N				10.0N
20				17.0N				13.0N
21				17.0N				13.0N
22				19.0N				14.0N
25				20.0N				14.0N
26				19.0N				13.0N
27				16.0N				10.0N
28	HOLIDAY				HOLIDAY			
29				18.0N				11.0N

SILVER CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86AUG

Nov	7.50	8.00	TOTAL
1			
4			
5			
6			
7			
8			
11			
12			
13		4H	4H
14			
15			
18			
19			
20			
21			
22			
25			
26			
27			
28	HOLIDAY		
29			
TOTAL		4	4

SILVER CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86AUG

Nov	7.50	8.00	TOTAL
1	1H	15L	16L
4	1	15	16
5	1	15	16
6	1	15	16
7	1	15	16
8	1	15	16
11	1	15	16
12	1	15	16
13	1	19H	20H
14	1	16	17
15	1	16	17
18	1	16	17
19	1	16	17
20	1	16	17
21	1	16	17
22	1	16	17
25	1	16	17
26	1	16	17
27	1	16	17
28	HOLIDAY		
29	1	16	17

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Dec Strike 7.00

Nov	Open	High	Low	Close
1				51.0N
4				48.0N
5				47.0N
6				47.0N
7				44.0N
8				51.0N
11				48.0N
12				49.0N
13				49.0N
14				47.0N
15				45.0N
18				45.0N
19				45.0N
20				47.0N
21	49.0	49.0H	49.0L	49.0
22				51.0N
25				54.0N
26				50.0N
27				46.0N
28	HOLIDAY			
29				50.0N

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86DEC

Nov	7.00	TOTAL
1		
4		
5		
6		
7		
8		
11		
12		
13		
14		
15		
18		
19		
20		
21		
22	2H	2H
25		
26		
27		
28	HOLIDAY	
29		
TOTAL	2	2

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86DEC

Nov	7.00	TOTAL
1	4L	4L
4	4	4
5	4	4
6	4	4
7	4	4
8	4	4
11	4	4
12	4	4
13	4	4
14	4	4
15	4	4
18	4	4
19	4	4
20	4	4
21	4	4
22	6H	6H
25	6	6
26	6	6
27	6	6
28	HOLIDAY	
29	6	6

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

87Feb Strike 7.00

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22	62.0	62.0H	62.0L	62.0
25				64.0N
26				60.0N
27				56.0N
28	HOLIDAY			
29				59.0N

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 87FEB

Nov	7.00	TOTAL
1		
4		
5		
6		
7		
8		
11		
12		
13		
14		
15		
18		
19		
20		
21		
22		
25	12H	12H
26		
27		
28	HOLIDAY	
29		
TOTAL	12	12

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 87FEB

Nov	7.00	TOTAL
1		
4		
5		
6		
7		
8		
11		
12		
13		
14		
15		
18		
19		
20		
21		
22		
25	11H	11H
26	11	11
27	11	11
28	HOLIDAY	
29	10L	10L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

Dec	86Feb Strike 5.75				86Feb Strike 6.00				86Feb Strike 6.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2								29.0N	14.0	14.0	14.0	14.0
3								28.0N	13.5	13.5	13.0	13.0
4								24.0N	16.0	16.0H	13.0	13.0A
5								26.0N	12.0	13.0	12.0	13.0
6					23.0	24.0H	23.0	23.0A	12.0	12.0	10.0	10.0
9	31.0	31.0H	25.0	25.0A				12.0N				5.0N
10				23.0N	10.0	12.0	9.0	10.0B	4.0	4.0	4.0	4.0
11	21.0	21.0	19.0	19.0A	9.0	10.0	8.0	8.0A				3.0B
12	25.0	25.0	25.0	25.0				10.0N				4.0N
13				28.0N	12.0	12.0	12.0	12.0				5.0N
16				29.0N	11.0	13.0	11.0	13.0B				5.0N
17				21.0N	11.5	11.5	8.0	8.0				3.0B
18				23.0N				11.0N	2.5	4.0	2.3L	4.0B
19				22.0N	12.0	12.0	11.0	11.0A				4.0N
20				22.0N				10.0N	4.5	4.5	4.0	4.0A
23	21.0	21.0	18.0L	18.0A				7.5A				4.0A
24				19.0N				8.0N	2.7	2.7	2.5	2.5
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				17.0N				7.0N				2.0N
27				23.0N				10.0A				3.0A
30				21.0N	9.0	9.0	7.0	8.0B				2.5N
31				20.0N	6.0	6.0	6.0L	6.0				2.0N

Dec	86Feb Strike 6.50				86Feb Strike 6.75				86Feb Strike 7.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				8.0N				4.0N				3.0N
3				8.0N				4.0N				3.0N
4				6.0N				3.0N				2.0N
5				6.0N				3.0N	2.0	2.0H	2.0L	2.0
6	5.0	5.0H	5.0	5.0				2.5N				1.7N
9	3.0	3.0	2.5	2.5	1.5	1.5H	1.5	1.5				1.0N
10	2.0	2.0	2.0	2.0	1.4	1.4	1.4L	1.4				0.8N
11				1.5N				1.2N				0.8N
12				1.5N				1.3N				1.0N
13				2.0N				1.5N				1.2N
16				2.0N				1.0N				0.5N
17				1.0N				0.5N				0.1N
18				1.5N				0.8N				0.3N
19				1.5N				0.7N				0.2N
20				1.0N				0.4N				0.1N
23	2.0	2.0	2.0	2.0				0.3N				0.1N
24				2.0N				0.4N				0.1N
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				1.5N				0.4N				0.1N
27				2.0N				0.5N				0.2N
30				1.5N				0.4N				0.1N
31	0.5	0.5	0.5L	0.5				0.4N				0.1N

Dec	86Feb Strike 7.25				86Feb Strike 7.50				86Feb Strike 7.75			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				2.0N				1.0N				0.7N
3				2.0N				1.0N				0.7N
4				1.0N				0.7N				0.4N
5				1.0N				0.7N				0.4N
6				1.0N				0.5N				0.2N
9				0.5N				0.2N				0.1N
10				0.5N				0.2N				0.1N
11				0.5N				0.2N				0.1N
12				0.7N				0.3N				0.1N
13				1.0N				0.8N				0.3N
16				0.2N				0.1N				0.1N
17				0.1N				0.1N				0.1N
18				0.1N				0.1N				0.1N
19				0.1N				0.1N				0.1N
20				0.1N				0.1N				0.1N
23				0.1N				0.1N				0.1N
24				0.1N				0.1N				0.1N
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				0.1N				0.1N				0.1N
27				0.1N				0.1N				0.1N
30				0.1N				0.1N				0.1N
31				0.1N				0.1N				0.1N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86FEB

Dec	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
2			1L							1L
3			2							2
4			1						3H	4
5			6			2H				8
6		3	11H	2L						16
9				4	2H					6
10	2	10	3	6H						21
11	4H	16H			2					22H
12	1L									1
13		2								2
16		6								6
17		6								6
18			5							5
19		1L	5							6
20			1							1
23	3			2						5
24			7	2						9
25	HOLIDAY									
26			1							1
27										
30		1								1
31										
TOTAL	10	45	43	16	4	2			3	123

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86FEB

Dec	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
2		16L	41L	61L	37H	44L	8H	12H	6H	225L
3		16	43	61	37	44	8	12	6	227
4		16	44	61	37	44	8	12	6	228
5		16	47	61	37	46H	8	12	6	233
6		17	48	61	37	46	8	12	6	235
9		17	48	61	37	46	8	12	6	235
10	2L	17	50	62	37	46	8	12	6	240
11	4	26	50	62	37	46	8	12	6	251
12	5	26	50	62	37	46	8	12	6	252
13	5	24	50	62	37	46	8	12	6	250
16	5	30	50	62	37	46	8	12	6	256
17	5	29	50	62	37	46	8	12	6	255
18	5	29	55	62	37	46	8	12	6	260
19	5	30	60	62	37	46	8	12	6	266
20	5	30	60	62	37	46	8	12	6	266
23	8H	30	60	64H	37	46	8	12	6	271
24	8	30	67	62	37	46	8	12	6	276
25	HOLIDAY									
26	8	30	68H	62	37	46	8	12	6	277H
27	8	30	67	62	37	46	8	12	6	276
30	8	31H	67	62	37	46	8	12	6	277
31	8	31	67	62	37	46	8	12	6	277

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

Dec	86Apr Strike 6.00				86Apr Strike 6.25				86Apr Strike 6.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				43.0N				29.0N	18.0	18.0H	18.0	18.0
3				42.0N				28.0N	18.0	18.0	18.0	18.0
4				39.0N	28.0	29.0H	26.0	26.0A	16.0	16.0	16.0	16.0
5				41.0N	27.0	27.0	27.0	27.0				17.0N
6	38.0	38.0H	37.0	37.0A				24.0N	16.0	16.0	15.0	15.0
9				25.0N				15.0N	11.0	11.0	10.0	10.0A
10	25.0	25.0	23.0	23.0A				14.0N				8.5N
11				20.0N	13.0	13.0	13.0	13.0	7.0	7.0	7.0L	7.0
12	24.0	24.0	21.0	21.0				14.0N				8.0N
13	24.0	24.0	24.0	24.0	15.0	15.0	15.0	15.0				9.0N
16	26.0	27.0	26.0	27.0B				17.0N				10.0N
17	27.0	27.0	21.0	21.0				12.5N				8.0N
18	19.0	23.0	19.0L	23.0B				14.0N	8.0	8.0	7.0	8.0
19	23.0	26.0	23.0	23.0A				13.5N	10.0	10.0	8.0	8.0
20				22.0N				13.0N				7.5N
23	27.0	27.0	20.0	20.0A				11.0A	7.0	7.0	7.0	7.0
24				20.0N				11.5N	7.0	7.0	7.0	7.0
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				18.0N	10.0	10.0	10.0L	10.0				6.0B
27				23.0N	14.0	14.0	14.0	14.0	8.0	8.0	8.0	8.0
30				22.0N				12.5N	7.0	7.0	7.0	7.0
31				20.0N				11.0N				6.0B

Dec	86Apr Strike 6.75				86Apr Strike 7.00				86Apr Strike 7.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				11.0N				7.0N				4.0N
3				11.0N				7.0N				4.0N
4				10.0N				6.0N				3.0N
5				11.0N				7.0N				3.0N
6				9.0N				6.0N				3.0N
9	8.0	8.0H	6.5	6.5A	5.0	5.0H	3.0	3.0				1.0N
10				5.0N	3.0	3.0	3.0	3.0				1.0N
11				4.0N				3.0N				1.0N
12				5.0N				4.0N				1.5N
13	6.0	6.0	6.0	6.0				5.0N				2.5N
16				6.0N				4.5N				1.0N
17				4.0N				2.5N				1.0N
18				4.5N	2.5	2.5	2.5	2.5				1.0N
19				4.5N				2.5N				0.8N
20				4.0N				2.0N				0.8N
23	4.0	4.0	4.0L	4.0				2.0B				0.7N
24				4.0N	2.0	2.0	2.0	2.0				1.0N
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				3.0N				2.0N				1.0N
27	5.0	5.0	5.0	5.0				2.5N				1.5N
30				3.5N				1.5N				1.0N
31				3.0B	1.5	1.5	1.5L	1.5				1.0N

SILVER CALL VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86APR

Dec	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
2			1L				1L
3			2				2
4			48H				48H
5		4H	2				6
6			2				2
9			2	1L	3		6
10	1L				6H		7
11		1L	1				2
12	5H						5
13	1						1
16	4	1		1			6
17	2						2
18	3		5		4		12
19	3		3				6
20							
23	2		1	2H			5
24			1				1
25	**HOLIDAY**						
26		1			2		3
27				2			2
30		1	2		1L		4
31					1		1
TOTAL	21	8	70	6	17		122

SILVER CALL OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86APR

Dec	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
2	3L	6L	93L	46	54L	51H	253L
3	3	6	93	46	54	51	253
4	3	9	134	46	54	51	297
5	3	10	136	46	54	51	300
6	3	10	138	46	54	51	302
9	3	10	140	46	54	51	304
10	4	10	140	46	60	51	311
11	4	11	140	46	60	51	312
12	6	11	140	46	60	51	314
13	7	11	140	46	60	51	315
16	10	12	140	45L	60	51	318
17	11	12	140	45	60	51	319
18	11	12	144	46	64	51	328
19	12	12	144	46	64	51	329
20	12	12	144	46	64	51	329
23	13H	12	144	48	64	51	332
24	13	12	144	48	64	51	332
25	**HOLIDAY**						
26	13	13H	144	48	66	51	335
27	13	13	144	50H	66	51	337
30	13	13	145H	50	67	51	339
31	13	13	145	50	68H	51	340H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Jun Strike 6.00

Dec	Open	High	Low	Close
2				
3				
4				
5				
6				
9	46.0	46.0**H**	37.0	37.0**A**
10	35.0	35.0	34.0	34.0
11	25.0	28.0	25.0**L**	28.0**B**
12				34.0**N**
13				36.0**N**
16	37.0	37.0	37.0	37.0
17	37.0	37.0	33.0	33.0**A**
18	32.0	33.0	32.0	33.0**B**
19				33.0**N**
20				34.0**N**
23				30.0**N**
24	30.0	30.0	28.0	30.0
25	**HOLIDAY**			
26				29.0**N**
27	34.0	34.0	34.0	34.0
30	34.0	34.0	32.0	32.0
31	31.0	31.0	31.0	31.0

86Jun Strike 6.25

Dec	Open	High	Low	Close
2				44.0**N**
3				42.0**N**
4	42.0	42.0**H**	42.0	42.0
5	41.0	41.0	41.0	41.0
6				36.0**N**
9	28.0	28.0	27.0	27.0**A**
10	27.0	27.0	25.0	25.0**A**
11	24.0	24.0	22.0	22.0**A**
12	25.0	25.0	23.0	23.0
13				25.0**B**
16	25.0	25.0	25.0	25.0
17	23.0	23.0	23.0	23.0
18	21.0	23.0	21.0**L**	23.0**B**
19	26.0	26.0	23.0	23.0**A**
20	23.0	23.0	23.0	23.0
23	23.0	23.0	21.0	21.0**A**
24	21.0	21.0	21.0	21.0
25	**HOLIDAY**			
26				20.0**N**
27	22.0	23.0	22.0	23.0
30				21.0**N**
31				20.0**N**

86Jun Strike 6.50

Dec	Open	High	Low	Close
2	32.0	32.0**H**	32.0	32.0
3				30.0**N**
4	29.0	29.0	29.0	29.0
5	27.0	27.0	27.0	27.0
6				25.0**N**
9	18.0	18.0	18.0	18.0
10	17.0	17.0	16.0	16.0**A**
11				14.0**N**
12	15.0	16.0	15.0	16.0
13				19.0**N**
16	17.0	17.0	17.0	17.0
17	17.0	17.0	15.0	15.0**A**
18	15.0	15.0	14.0	15.0**B**
19	19.0	19.0	15.5	15.5**A**
20				15.5**N**
23				13.0**B**
24	13.0	13.0	13.0**L**	13.0
25	**HOLIDAY**			
26	13.0	13.0	13.0	13.0
27				15.5**N**
30	15.0	15.0	15.0	15.0
31				14.0**N**

86Jun Strike 6.75

Dec	Open	High	Low	Close
2				23.0**N**
3				22.0**N**
4				21.0**N**
5				21.0**N**
6				18.0**N**
9				12.0**N**
10				11.0**N**
11				9.0**N**
12				10.0**N**
13				13.0**N**
16				11.5**N**
17				9.5**N**
18				10.0**N**
19				10.0**N**
20				10.0**N**
23				8.0**N**
24				8.5**N**
25	**HOLIDAY**			
26				8.0**N**
27				9.5**N**
30				9.0**N**
31				9.0**N**

86Jun Strike 7.00

Dec	Open	High	Low	Close
2				17.0**A**
3				16.0**N**
4				14.5**N**
5				14.5**N**
6				13.0**N**
9				8.5**N**
10				8.0**N**
11				7.0**N**
12				8.0**N**
13	9.0	10.0**H**	9.0	9.0
16	8.0	8.0	8.0	8.0
17				7.5**N**
18				7.5**N**
19				7.0**N**
20				7.0**N**
23				5.0**N**
24				5.5**N**
25	**HOLIDAY**			
26				5.0**N**
27				6.0**N**
30				5.5**N**
31	6.0	6.0	5.0**L**	5.0**A**

86Jun Strike 7.25

Dec	Open	High	Low	Close
2				12.0**N**
3				11.0**N**
4				10.5**N**
5				10.5**N**
6				10.0**N**
9				7.0**N**
10				6.5**N**
11				5.5**N**
12				6.0**N**
13				7.0**N**
16				6.5**N**
17				6.5**N**
18				6.5**N**
19				6.0**N**
20				6.0**N**
23				4.0**N**
24				4.5**N**
25	**HOLIDAY**			
26				3.0**N**
27				3.5**N**
30				3.0**N**
31				3.0**N**

86Jun Strike 7.50

Dec	Open	High	Low	Close
2				9.0**N**
3				8.0**N**
4				7.5**N**
5	7.5	7.5**H**	7.5**L**	7.5
6				7.0**N**
9				5.0**N**
10				5.0**N**
11				4.5**N**
12				5.0**N**
13				6.0**N**
16				5.5**N**
17				5.5**N**
18				5.5**N**
19				5.0**N**
20				5.0**N**
23				3.0**N**
24				4.0**N**
25	**HOLIDAY**			
26				1.5**N**
27				2.0**N**
30				2.0**N**
31				2.0**N**

86Jun Strike 7.75

Dec	Open	High	Low	Close
2				7.0**N**
3				6.0**N**
4				6.0**N**
5				6.0**N**
6				5.5**N**
9				4.0**N**
10				4.0**N**
11				3.5**N**
12				4.0**N**
13				5.0**N**
16				4.5**N**
17				4.5**N**
18				4.5**N**
19				4.0**N**
20				4.0**N**
23				2.0**N**
24				3.5**N**
25	**HOLIDAY**			
26				1.0**N**
27				1.5**N**
30				1.0**N**
31				1.0**N**

86Jun Strike 8.00

Dec	Open	High	Low	Close
2				5.5**N**
3				5.0**N**
4				4.5**N**
5				5.0**N**
6				4.5**N**
9				3.0**N**
10				3.0**N**
11				2.5**N**
12				3.0**N**
13				4.0**N**
16				3.5**N**
17				3.5**N**
18				3.5**N**
19				3.0**N**
20				3.0**N**
23				1.5**N**
24				3.0**N**
25	**HOLIDAY**			
26				0.5**N**
27				1.0**N**
30				0.8**N**
31				0.8**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

Dec	86Jun Strike 6.00				86Jun Strike 6.25				86Jun Strike 6.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2								44.0N	32.0	32.0H	32.0	32.0
3								42.0N				30.0N
4					42.0	42.0H	42.0	42.0	29.0	29.0	29.0	29.0
5					41.0	41.0	41.0	41.0	27.0	27.0	27.0	27.0
6								36.0N				25.0N
9	46.0	46.0H	37.0	37.0A	28.0	28.0	27.0	27.0A	18.0	18.0	18.0	18.0
10	35.0	35.0	34.0	34.0	27.0	27.0	25.0	25.0A	17.0	17.0	16.0	16.0A
11	25.0	28.0	25.0L	28.0B	24.0	24.0	22.0	22.0A				14.0N
12				34.0N	25.0	25.0	23.0	23.0	15.0	16.0	15.0	16.0
13				36.0N				25.0B				19.0N
16	37.0	37.0	37.0	37.0	25.0	25.0	25.0	25.0	17.0	17.0	17.0	17.0
17	37.0	37.0	33.0	33.0A	23.0	23.0	23.0	23.0	17.0	17.0	15.0	15.0A
18	32.0	33.0	32.0	33.0B	21.0	23.0	21.0L	23.0B	15.0	15.0	14.0	15.0B
19				33.0N	26.0	26.0	23.0	23.0A	19.0	19.0	15.5	15.5A
20				34.0N	23.0	23.0	23.0	23.0				15.5N
23				30.0N	23.0	23.0	21.0	21.0A				13.0B
24	30.0	30.0	28.0	30.0	21.0	21.0	21.0	21.0	13.0	13.0	13.0L	13.0
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				29.0N				20.0N	13.0	13.0	13.0	13.0
27	34.0	34.0	34.0	34.0	22.0	23.0	22.0	23.0				15.5N
30	34.0	34.0	32.0	32.0				21.0N	15.0	15.0	15.0	15.0
31	31.0	31.0	31.0	31.0				20.0N				14.0N

Dec	86Jun Strike 6.75				86Jun Strike 7.00				86Jun Strike 7.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				23.0N				17.0A				12.0N
3				22.0N				16.0N				11.0N
4				21.0N				14.5N				10.5N
5				21.0N				14.5N				10.5N
6				18.0N				13.0N				10.0N
9				12.0N				8.5N				7.0N
10				11.0N				8.0N				6.5N
11				9.0N				7.0N				5.5N
12				10.0N				8.0N				6.0N
13				13.0N	9.0	10.0H	9.0	9.0				7.0N
16				11.5N	8.0	8.0	8.0	8.0				6.5N
17				9.5N				7.5N				6.5N
18				10.0N				7.5N				6.5N
19				10.0N				7.0N				6.0N
20				10.0N				7.0N				6.0N
23				8.0N				5.0N				4.0N
24				8.5N				5.5N				4.5N
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				8.0N				5.0N				3.0N
27				9.5N				6.0N				3.5N
30				9.0N				5.5N				3.0N
31				9.0N	6.0	6.0	5.0L	5.0A				3.0N

Dec	86Jun Strike 7.50				86Jun Strike 7.75				86Jun Strike 8.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				9.0N				7.0N				5.5N
3				8.0N				6.0N				5.0N
4				7.5N				6.0N				4.5N
5	7.5	7.5H	7.5L	7.5				6.0N				5.0N
6				7.0N				5.5N				4.5N
9				5.0N				4.0N				3.0N
10				5.0N				4.0N				3.0N
11				4.5N				3.5N				2.5N
12				5.0N				4.0N				3.0N
13				6.0N				5.0N				4.0N
16				5.5N				4.5N				3.5N
17				5.5N				4.5N				3.5N
18				5.5N				4.5N				3.5N
19				5.0N				4.0N				3.0N
20				5.0N				4.0N				3.0N
23				3.0N				2.0N				1.5N
24				4.0N				3.5N				3.0N
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				1.5N				1.0N				0.5N
27				2.0N				1.5N				1.0N
30				2.0N				1.0N				0.8N
31				2.0N				1.0N				0.8N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

86Jun Strike 8.50

Dec	Open	High	Low	Close
2				4.0N
3				4.0N
4				3.5N
5				4.0N
6				3.5N
9				2.0N
10				2.0N
11				1.5N
12				2.0N
13				3.0N
16				2.5N
17				2.0N
18				2.5N
19				1.5N
20				1.5N
23				1.0N
24				2.5N
25	HOLIDAY			
26				0.5N
27				0.7N
30				0.5N
31				0.5N

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Dec	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
2			3								3
3											
4		1L	2								3
5		1	3								4
6							1H				1L
9	1L	1	5								7
10	6H	1	3								10
11	5	2									7
12		9H	8H								17H
13					4H						4
16	2	1	1L								4
17	4	1	7		2L						14
18	3	4	1								8
19		1	2								3
20		3									3
23		1									1
24	3	1	6								10
25	HOLIDAY										
26			1								1
27		1	1								2
30		1									1
31	3				2						5
TOTAL	27	29	43		8		1				108

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Dec	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
2		1L	23	3H	12L	11H	66H	125H	60H	2H	303
3		1	20L	3	12	11	66	125	60	2	300L
4		2	22	3	12	11	66	125	60	2	303
5		1	22	3	12	11	66	125	60	2	302
6		1	20	3	12	11	66	125	60	2	300
9	1L	2	25	3	12	11	66	125	60	2	307
10	7	3	23	3	12	11	66	125	60	2	312
11	7	5	23	3	12	11	66	125	60	2	314
12	7	12	25	3	12	11	66	125	60	2	323
13	2	12	25	3	12	11	66	125	60	2	318
16	4	12	25	3	12	11	66	125	60	2	320
17	6	13	24	3	14	11	66	125	60	2	324
18	7	13	23	3	14	11	66	125	60	2	324
19	7	14	23	3	14	11	66	125	60	2	325
20	7	17	23	3	14	11	66	125	60	2	328
23	7	18	23	3	14	11	66	125	60	2	329
24	9H	18	29	3	14	11	66	125	60	2	337
25	HOLIDAY										
26	9	18	30	3	14	11	66	125	60	2	338
27	7	18	31H	3	14	11	66	125	60	2	337
30	7	19H	31	3	14	11	66	125	60	2	338
31	8	19	31	3	15H	11	66	125	60	2	340H

H = high L = low A = asked B = bid N = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

Dec	86Aug Strike 6.00				86Aug Strike 6.25				86Aug Strike 6.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2												
3												
4												
5												
6												
9												
10												
11												
12												
13												
16												
17												
18	44.0	44.0H	44.0L	44.0	28.0	35.0H	28.0L	35.0B				
19				45.0N				34.0N				
20				47.0N				35.0N				
23				39.0N				29.0N				
24				40.0N				30.0N				
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				39.0N				29.0N				
27				44.0N				33.0N	24.0	24.0H	24.0L	24.0
30				44.0N				32.0N				23.0N
31				43.0N				31.0N				22.0N

Dec	86Aug Strike 7.00				86Aug Strike 7.50				86Aug Strike 8.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2								18.0N				10.5N
3								17.0N				10.0N
4								13.0N				9.0N
5								13.0N				8.5N
6								12.0N				8.0N
9								8.0N				6.0N
10								7.0N				5.0N
11								6.0N				4.0N
12								8.0N				6.0N
13								9.0N				7.0N
16								8.0N				6.0N
17								6.0N				4.5N
18								7.0N				5.0N
19								7.0N				5.0N
20								7.0N				5.0N
23	13.0	13.0H	11.0	11.0A				6.0N				3.5N
24	12.0	12.0	10.0L	11.0B				6.5N				4.0N
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				10.0N				6.0N				3.5N
27				12.0N				6.5N				4.0N
30				11.0N				5.5N				3.0N
31				10.5N				5.0N				2.5N

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86AUG

Dec	6.00	6.25	6.50	7.00	7.50	8.00	TOTAL
2							
3							
4							
5							
6							
9							
10							
11							
12							
13							
16							
17							
18	2H	1H					3H
19							
20							
23				3H			3
24				3			3
25	HOLIDAY						
26							
27			1H				1L
30							
31							
TOTAL	2	1	1	6			10

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86AUG

Dec	6.00	6.25	6.50	7.00	7.50	8.00	TOTAL
2					1H	16H	17L
3					1	16	17
4					1	16	17
5					1	16	17
6					1	16	17
9					1	16	17
10					1	16	17
11					1	16	17
12					1	16	17
13					1	16	17
16					1	16	17
17					1	16	17
18	2H	1H			1	16	20
19	2	1			1	16	20
20	2	1			1	16	20
23	2	1		2L	1	16	22
24	2	1		3H	1	16	23
25	HOLIDAY						
26	2	1		3	1	16	23
27	2	1	1H	3	1	16	24H
30	2	1	1	3	1	16	24
31	2	1	1	3	1	16	24

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Dec Strike 7.00

Dec	Open	High	Low	Close
2				51.0N
3				49.0N
4				41.0N
5				40.0N
6				38.0N
9				27.0N
10				24.0N
11				22.0N
12				24.0N
13				26.0N
16				26.0N
17				24.0N
18				26.0N
19				25.5N
20				27.0N
23				23.0N
24				23.5N
25	HOLIDAY			
26				23.0N
27				24.0N
30				23.0N
31				22.0N

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86DEC

Dec	7.00	TOTAL
2		
3		
4		
5		
6		
9		
10		
11		
12		
13		
16		
17		
18		
19		
20		
23		
24		
25	HOLIDAY	
26		
27		
30		
31		
TOTAL		

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86DEC

Dec	7.00	TOTAL
2	6H	6H
3	6	6
4	6	6
5	6	6
6	6	6
9	6	6
10	6	6
11	6	6
12	6	6
13	6	6
16	6	6
17	6	6
18	6	6
19	6	6
20	6	6
23	6	6
24	6	6
25	HOLIDAY	
26	6	6
27	6	6
30	6	6
31	6	6

H = high L = low A = asked B = bid N = nominal

SILVER CALL OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	87Feb Strike 6.00				87Feb Strike 7.00			
Dec	Open	High	Low	Close	Open	High	Low	Close
2								61.0N
3								60.0N
4								49.0N
5								48.0N
6								46.0N
9								34.0N
10								30.0N
11	70.0	70.0H	70.0L	70.0				29.0N
12				73.0N				31.0N
13				75.0N				33.0N
16				77.0N				34.0N
17				69.0N				30.0N
18				69.0N				28.0N
19				65.0N				27.0N
20				72.0N				31.0N
23				66.0N				29.0N
24				67.0N				30.0N
25	HOLIDAY				HOLIDAY			
26				66.0N				29.0N
27				71.0N				31.0N
30				69.0N	32.0	32.0H	30.0L	30.0
31				68.0N				29.0N

SILVER CALL VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 87FEB

Dec	6.00	7.00	TOTAL
2			
3			
4			
5			
6			
9			
10			
11	1H		1H
12			
13			
16			
17			
18			
19			
20			
23			
24			
25	HOLIDAY		
26			
27			
30		1H	1
31			
TOTAL	1	1	2

SILVER CALL OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 87FEB

Dec	6.00	7.00	TOTAL
2		10L	10L
3		10	10
4		10	10
5		10	10
6		10	10
9		10	10
10		10	10
11	1H	10	11
12	1	10	11
13	1	10	11
16	1	10	11
17	1	10	11
18	1	10	11
19	1	10	11
20	1	10	11
23	1	10	11
24	1	10	11
25	HOLIDAY		
26	1	10	11
27	1	10	11
30	1	11H	12H
31	1	11	12

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Jun Strike 6.25				85Jun Strike 6.50				85Jun Strike 6.75			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1												
4												
5												
6												
7												
8												
11												
12												
13												
14												
15												
18												
19												
20												
21												
22												
25												
26												
27												
28												
29	17.5	18.0H	17.0L	18.0	26.0	27.5H	25.0L	27.0	38.5	39.0H	38.0L	39.0

85Jun Strike 7.00

Mar	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27				
28				
29	48.0	55.0H	48.0L	54.0

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85JUN

Mar	6.25	6.50	6.75	7.00	TOTAL
1					
4					
5					
6					
7					
8					
11					
12					
13					
14					
15					
18					
19					
20					
21					
22					
25					
26					
27					
28					
29	1H	7H		1H	9H
TOTAL	1	7		1	9

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85JUN

Mar	6.25	6.50	6.75	7.00	TOTAL
1					
4					
5					
6					
7					
8					
11					
12					
13					
14					
15					
18					
19					
20					
21					
22					
25					
26					
27					
28					
29	1H	5H		1H	7H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Aug Strike 6.50

Mar	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27				
28				
29	35.0	36.0H	35.0L	36.0

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85AUG

Mar	6.50	TOTAL
1		
4		
5		
6		
7		
8		
11		
12		
13		
14		
15		
18		
19		
20		
21		
22		
25		
26		
27		
28		
29		
TOTAL		

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85AUG

Mar	6.50	TOTAL
1		
4		
5		
6		
7		
8		
11		
12		
13		
14		
15		
18		
19		
20		
21		
22		
25		
26		
27		
28		
29		

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Jun Strike 6.00

Apr	Open	High	Low	Close	
1					
2	16.0	16.0	13.0	13.0A	
3	14.0	15.0	14.0	15.0	
4	15.0	15.0	10.0	11.5	
5	HOLIDAY				
8	10.0	11.0	80.0	80.0	
9	10.0	10.0	8.0	9.0	
10	90.0	90.0H	80.0	80.0	
11	6.5	6.5	6.5	6.0B	7.0A
12	7.0	7.5	6.0L	6.5B	
15				7.0B	
16	6.5	8.5	6.5	8.5B	
17	8.5	8.5	8.5	8.5	
18	8.0	10.6	8.0	9.0B	10.0A
19	9.0	9.0	9.0	9.0	
22	8.0	8.0	8.0	8.0	
23	9.4	11.0	9.4	11.0	
24	12.0	12.0	10.0	11.0	
25	9.0	9.0	9.0	9.0	
26				9.0N	
29	9.0	9.0	7.0	7.0A	
30	9.0	11.0	9.0	11.0	

85Jun Strike 6.25

Apr	Open	High	Low	Close	
1	19.0	23.0	19.0	23.0B	24.0A
2	25.0	25.0H	20.0	20.0A	
3	22.0	23.0	21.0	23.0B	24.0A
4	24.0	24.0	16.0	19.0	
5	HOLIDAY				
8	15.0	15.0	15.0	15.0	
9	14.0	16.0	14.0	16.0	
10	15.0	15.0	14.0	15.0	
11	12.0	12.0	11.0L	11.0B	12.0A
12	12.0	12.5	12.0	12.5B	
15				13.0B	15.0A
16				16.0N	
17				16.0N	
18				19.0N	
19	17.0	17.0	14.0	16.0	
22	16.0	17.0	16.0	17.0B	
23	18.0	22.0	17.0	21.0	
24	23.0	23.0	22.0	22.0	
25	21.0	21.0	19.0	19.0A	
26	18.0	18.0	17.0	17.0A	
29	13.5	13.5	13.5	13.5	
30	21.0	22.0	21.0	22.0	

85Jun Strike 6.50

Apr	Open	High	Low	Close	
1	28.0	36.0	28.0	36.0	
2	38.0	38.0	29.0	29.0	
3	30.0	33.0	30.0	32.0	
4	32.0	34.0	27.0	29.0	
5	HOLIDAY				
8	30.0	30.0	22.0	20.0B	22.0A
9	25.0	25.5	20.0	25.0	
10	21.0	23.0	21.0	22.0B	24.0A
11				21.0N	
12	22.0	22.0	18.0L	19.0B	22.0A
15	19.0	22.0	19.0	22.0	
16	22.0	26.0	22.0	25.5B	
17	25.0	27.5	25.0	27.5B	
18	22.0	29.0	22.0	29.0B	
19	27.0	27.0	26.0	26.0A	
22				28.0B	
23	30.0	37.0	30.0	37.0	
24	40.0	40.0H	37.0	37.0B	
25	38.0	38.0	33.0	33.0	
26				30.0A	
29	30.0	30.0	26.0	26.0	
30	29.0	38.0	29.0	38.0	

85Jun Strike 6.75

Apr	Open	High	Low	Close	
1				48.0B	49.0A
2				41.0N	
3				48.0B	50.0A
4	48.0	48.5	42.0	40.0B	42.0A
5	HOLIDAY				
8				33.0N	
9				37.0N	
10	33.0	33.0	33.0	33.0	
11	28.0	32.0	28.0L	31.0B	33.0A
12				33.0N	
15				34.0N	
16				41.0N	
17				41.5N	
18				43.5N	
19				42.0N	
22				44.0N	
23				58.0N	
24				59.5N	
25	54.0	54.0H	51.0	51.0A	
26				49.0A	
29				43.0N	
30				58.0N	

85Jun Strike 7.00

Apr	Open	High	Low	Close	
1				64.0B	66.0A
2				58.0N	
3	64.0	65.0	62.0	65.0B	67.0A
4				56.0B	59.0A
5	HOLIDAY				
8				45.0N	
9				53.0N	
10	48.0	48.0	48.0L	48.0	
11				45.0N	
12				46.0N	
15				48.0N	
16				57.0N	
17	55.0	57.5	55.0	57.5B	
18				60.5N	
19	60.0	60.0	60.0	60.0	
22				63.0N	
23				75.0N	
24	85.0	85.0H	78.0	78.0A	
25				72.0A	
26				70.0N	
29				64.0N	
30				81.0N	

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85JUN

Apr	6.00	6.25	6.50	6.75	7.00	TOTAL
1		10	7	1L		18
2		106H	115		1L	222
3	32H	1L	220H		2	255H
4	22	27	44	4		97
5	HOLIDAY					
8	14	19	17			50
9	2	2	29			33
10	5	7	129		2	143
11	2	3		16H	10H	31
12	6	10	8			24
15		5	7			12
16			4			4L
17	1L		6			7
18	9		5		1	15
19	7	4	2L		2	15
22	10	12				22
23	12	28	10			50
24	23	3	61			87
25	3	1	154	2	10	170
26	7	2	10			19
29			11			11
30	4	2	4			10
TOTAL	159	242	843	23	28	1,295

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85JUN

Apr	6.00	6.25	6.50	6.75	7.00	TOTAL
1		8L	8L	1L	1L	18L
2		109	115	1	1	226
3	27L	109	307	1	3	447
4	41	131	301	3	3	479
5	HOLIDAY					
8	51	145	307	3	3	509
9	51	145	303	3	3	505
10	54	150	308	3	5	520
11	54	151	308	11H	14H	538
12	57	148	310	11	14	540
15	57	150	310	11	14	542
16	57	150	310	11	14	542
17	57	150	316H	11	14	548
18	62	150	316	11	13	552
19	62	148	316	11	13	550
22	69	153	316	11	13	562
23	68	160	316	11	13	568H
24	70	160	297	11	13	551
25	71H	160	198	11	8	448
26	71	162H	187	11	8	439
29	71	162	185	11	8	437
30	70	162	186	11	8	437

H = high L = low A = asked B = bid N = nominal

SILVER PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Aug Strike 5.75				85Aug Strike 6.00					85Aug Strike 6.25			
Apr	Open	High	Low	Close	Open	High	Low	Close		Open	High	Low	Close
1													
2													
3													
4					25.0	25.0	23.0	21.0B	23.0A				
5	HOLIDAY				HOLIDAY					HOLIDAY			
8								21.0N					
9					21.0	21.0	19.0L	21.0					
10								18.0B	21.0A				
11					20.0	20.0	19.0	19.0					
12					19.5	19.5	19.5	19.5					
15								20.5N					
16					25.0	25.0	23.0	23.0A					
17								23.0N					
18								23.5N					
19					25.0	25.0	24.0	22.0B	24.0A				
22					24.0	25.0	24.0	25.0B					
23					26.0	29.0H	25.0	29.0		41.0	41.0H	41.0	41.0
24								29.0N					40.0N
25	19.0	19.0H	19.0L	19.0	29.0	29.0	27.0	27.0A					38.0N
26				17.0A				25.0N					35.0N
29				15.0N				23.0N					33.0N
30				19.0H	27.5	29.0	27.5	29.0		34.0	41.0	34.0L	41.0

	85Aug Strike 6.50					85Aug Strike 7.00			
Apr	Open	High	Low	Close		Open	High	Low	Close
1				47.0N					
2				40.0N					
3				49.0N					
4				43.0N					
5	HOLIDAY					HOLIDAY			
8	43.0	43.0	38.0	38.0					
9	34.0	38.0	34.0	38.0					
10				36.0N					
11				31.0B	35.0A				
12				33.0N					
15	33.0	35.0	33.0L	35.0B					
16				43.0N					
17				44.0N					
18	42.0	48.0	42.0	46.0B	48.0A				
19	45.0	47.0	45.0	45.0A					
22				47.0N					
23	50.0	54.0	50.0	54.0B					
24	56.0	56.0H	53.0	50.0B	53.0A				
25	53.0	53.0	50.0	50.0A					
26	47.0	48.0	47.0	47.5					
29	47.0	47.0	45.0	45.0A		76.0	76.0	76.0	76.0
30	49.0	55.0	49.0	55.0		74.0	88.0H	74.0L	88.0

SILVER PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85AUG

Apr	5.75	6.00	6.25	6.50	7.00	TOTAL
1						
2				1L		1L
3						
4		1L				1
5	HOLIDAY					
8				2		2
9				4H		4
10		1				1
11		19				19
12		8				8
15				1		1
16		9		1		10
17						
18				1		1
19		2		4		6
22		4				4
23		27H	1H	2		30H
24		2		2		4
25	10H	5		1		16
26				4		4
29				1		1
30			1	1	2H	4
TOTAL	10	78	2	25	2	117

SILVER PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85AUG

Apr	5.75	6.00	6.25	6.50	7.00	TOTAL
1						
2				1L		1L
3				1		1
4		1L		1		2
5	HOLIDAY					
8		1		2		3
9		1		4		5
10		1		4		5
11		20		4		24
12		28		4		32
15		28		5		33
16		37		6		43
17		37		6		43
18		37		6		43
19		39		9		48
22		43		9		52
23		69	1H	11		81
24		69	1	12		82
25	10H	74H	1	13H		98H
26	10	74	1	11		96
29	10	74	1	12		97
30	10	74	1	12	1H	98

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Oct Strike 6.50				85Oct Strike 7.00			
Apr	Open	High	Low	Close	Open	High	Low	Close
1								
2								
3								
4								
5	HOLIDAY				HOLIDAY			
8								
9	46.0	46.0	44.0L	44.0				
10				43.0N				
11				41.0N				
12				41.0N				
15				41.5N				
16				43.0N				
17				44.0N				
18				46.0N				
19				52.0A				
22				55.0N				
23	57.0	60.0H	57.0	60.0B				
24	60.0	60.0	60.0	60.0				
25				58.0N				
26				56.0N				
29				54.0N				
30				63.0N				

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85OCT

Apr	6.50	7.00	TOTAL
1			
2			
3			
4			
5	HOLIDAY		
8			
9	1L		1L
10			
11			
12			
15		1H	1
16			
17			
18			
19			
22			
23	2H		2H
24	1		1
25			
26			
29			
30			
TOTAL	4	1	5

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85OCT

Apr	6.50	7.00	TOTAL
1			
2			
3			
4			
5	HOLIDAY		
8			
9	1L		1L
10	1		1
11	1		1
12	1		1
15	1	1H	2
16	1	1	2
17	1		1
18	1		1
19	1		1
22	1		1
23	3H		3H
24	3		3
25	3		3
26	3		3
29	3		3
30	3		3

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Dec Strike 7.00

Apr	Open	High	Low	Close
1				
2				
3				
4				
5	**HOLIDAY**			
8				
9				
10				
11				
12				
15	72.0	73.0**H**	72.0**L**	73.0**B**
16				81.0**N**
17				82.0**N**
18				83.5**N**
19				84.0**N**
22				86.0**N**
23				95.0**N**
24				95.0**N**
25				91.0**N**
26				90.0**A**
29				86.0**N**
30				96.0**N**

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Apr	7.00	TOTAL
1		
2		
3		
4		
5	**HOLIDAY**	
8		
9		
10		
11		
12		
15		
16		
17		
18		
19		
22		
23		
24		
25		
26		
29		
30		
TOTAL		

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Apr	7.00	TOTAL
1		
2		
3		
4		
5	**HOLIDAY**	
8		
9		
10		
11		
12		
15		
16		
17	1**H**	1**H**
18	1	1
19	1	1
22	1	1
23	1	1
24	1	1
25	1	1
26	1	1
29	1	1
30	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Jun Strike 6.00

May	Open	High	Low	Close
1	11.0	12.0**H**	10.0	10.0
2	9.0	9.0	7.0	7.0**A**
3	8.0	8.5	8.0	8.5**B**
6	9.0	9.0	8.0	8.0**A**
7	4.0	4.0	3.0	3.0
8				3.5**N**
9	1.0	2.0	1.0	2.0**B**
10				2.0**N**
13				1.0**N**
14				0.5**N**
15	0.1	0.1	0.1**L**	0.1
16				0.1**A**
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 6.25

May	Open	High	Low	Close
1				21.0**N**
2	21.0	21.0**H**	16.0	16.0**A**
3	16.0	20.0	16.0	20.0**B**
6	19.0	21.0	19.0	21.0
7				10.0**N**
8				11.0**N**
9				10.0**N**
10				7.0**N**
13				2.0**N**
14	1.0	1.0	1.0	1.0
15	0.5	0.5	0.5**L**	0.5
16	0.5	0.5	0.5	0.5
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 6.50

May	Open		High	Low	Close
1	41.0		41.0**H**	35.0	36.0**B**
2					30.0**N**
3					36.0**N**
6	38.0		39.0	38.0	39.0
7					24.0**N**
8					25.0**N**
9					24.0**N**
10	22.0		22.0	20.0	20.0
13	7.0		7.0	5.0	5.0
14	3.0		5.0	3.0**L**	5.0**B**
15	6.0		6.0	4.0	5.0**B**
16	6.0	7.0	7.0	3.0	5.0**B**
17					
20					
21					
22					
23					
24					
27	HOLIDAY				
28					
29					
30					
31					

85Jun Strike 6.75

May	Open	High	Low	Close
1				58.0**N**
2				50.0**N**
3				55.0**N**
6				61.0**N**
7				43.0**N**
8				45.0**N**
9				43.5**N**
10				40.0**N**
13	20.5	20.5**H**	19.0**L**	19.0**A**
14				19.0**N**
15				19.0**N**
16				25.0**B**
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

85Jun Strike 7.00

May	Open	High	Low	Close
1				80.0**N**
2				72.0**N**
3				79.0**N**
6				85.0**N**
7				65.0**N**
8	64.0	68.0**H**	64.0	68.0**B**
9				66.5**N**
10				63.0**N**
13				39.0**A**
14				40.0**N**
15				41.0**N**
16	43.0	49.0	43.0**L**	49.0**B**
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29				
30				
31				

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85JUN

May	6.00	6.25	6.50	6.75	7.00	TOTAL
1	11		9			20
2	1**L**	2				3
3	3	1**L**				4
6		1	1**L**			2**L**
7	11	2				13
8	26**H**				2**H**	28
9						
10	3		2			5
13			4	10**H**		14
14		14			1**L**	15
15	1	1	14		1	17
16		18**H**	22**H**		1	41**H**
17	10		17			27
20						
21						
22						
23						
24						
27	HOLIDAY					
28						
29						
30						
31						
TOTAL	66	39	69	10	5	189

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85JUN

May	6.00	6.25	6.50	6.75	7.00	TOTAL
1	70	162	188**H**	11**H**	8**H**	439
2	71	162	180	11	8	432
3	72	163	180	11	8	434
6	72	163	180	11	8	434
7	68**L**	165**H**	180	11	8	432
8	79**H**	165	180	11	6	441**H**
9	79	165	180	11	6	441
10	79	165	180	11	6	441
13	79	165	180	7**L**	6	437
14	79	153	180	7	7	426
15	79	153	178	7	6	423
16	79	145**L**	165	7	5**L**	401
17	69	145	148**L**			362**L**
20						
21						
22						
23						
24						
27	HOLIDAY					
28						
29						
30						
31						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Aug Strike 5.75

May	Open	High	Low	Close
1	20.0	20.0H	18.0	18.0
2				16.0N
3				19.0N
6	19.0	19.0	18.0	18.0
7	14.0	14.0	13.0L	13.0
8				13.0N
9				13.0N
10				12.0N
13				7.0N
14				6.0N
15				6.0N
16				8.0A
17				8.0N
20				16.0N
21				13.0N
22				14.0B
23				15.0N
24				15.0N
27	HOLIDAY			
28				17.0N
29				14.0N
30	14.0	14.0	13.0	13.0A
31				14.0N

85Aug Strike 6.00

May	Open	High	Low	Close
1	28.0	28.0	24.5	28.0B
2				24.0N
3	28.0	29.0H	28.0	29.0
6	26.0	28.0	25.0	28.0
7	23.0	23.0	21.0	21.0
8				21.0N
9				21.0N
10	18.0	18.0	17.0	18.0B
13				12.5N
14				12.0N
15	12.0	13.5	12.0L	13.0B
16				15.0A
17				14.0N
20	16.0	26.0	16.0	26.0B
21	23.0	25.0	20.0	21.0B
22				23.0N
23	24.0	24.0	23.0	24.0
24	23.0	23.0	23.0	23.0
27	HOLIDAY			
28	27.0	29.0	27.0	29.0
29	23.0	23.0	20.0	22.0B
30	20.0	24.0	20.0	22.0A
31				23.0N

85Aug Strike 6.25

May	Open	High	Low	Close
1	38.0	40.0H	38.0	40.0
2				35.0N
3	36.0	39.0	36.0	39.0
6				40.0N
7	38.0	38.0	30.0	31.0
8				32.0N
9				31.0N
10				30.0N
13				20.0N
14				20.0N
15				20.0N
16	22.0	22.0	22.0L	22.0
17				22.0N
20				38.0N
21	32.0	35.0	32.0	34.0
22				36.0N
23	34.0	37.0	34.0	35.0
24	36.0	36.0	36.0	36.0
27	HOLIDAY			
28				44.0N
29	33.0	33.0	33.0	33.0
30				35.0N
31				35.0N

85Aug Strike 6.50

May	Open	High	Low	Close
1	58.0	58.0	54.0	54.0
2				48.0N
3				53.0N
6	54.0	55.0	50.0	55.0
7				43.0N
8				44.0N
9				43.5N
10	40.0	40.0	40.0	40.0
13				29.0N
14				30.0N
15				31.0N
16				34.0N
17				33.0N
20	27.0	53.0	27.0L	53.0B
21	49.0	50.0	45.0	45.0
22	44.0	48.0	44.0	48.0B
23	49.0	50.0	49.0	50.0B
24	49.0	53.0	49.0	51.0A
27	HOLIDAY			
28	54.0	62.0H	54.0	62.0B
29	53.0	53.0	48.0	48.0A
30	48.0	50.0	48.0	50.0
31				49.5N

85Aug Strike 6.75

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20	42.5	70.0	42.5L	70.0B
21				64.0N
22				67.0N
23				68.0N
24				67.0N
27	HOLIDAY			
28	76.0	81.0H	76.0	81.0
29				66.0N
30				67.0N
31				67.0N

85Aug Strike 7.00

May	Open	High	Low	Close
1				87.0N
2				80.0N
3				86.0N
6				90.0N
7				75.0N
8				76.0N
9				75.0N
10				73.0N
13				54.0N
14				57.0N
15				58.0N
16				64.5N
17				62.0N
20				90.0N
21				82.0N
22				86.0N
23				87.0N
24				86.0N
27	HOLIDAY			
28				100.0B
29				85.0N
30				88.0N
31				86.0N

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85AUG

May	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	1L	60H	10H	1L			72H
2							
3		4	4				8
6		4		8			12
7		2	10				12
8	6H	4	4				14
9							
10		3					3
13				2			2
14							
15		4					4
16			1L				1L
17							
20		2		11H	10H		23
21		11	2	2			15
22		1L		1			2
23		3	4	1			8
24		3	3	4			10
27	HOLIDAY						
28		10		3	10		23
29		3	1	2			6
30	2	5		1			8
31		1					1
TOTAL	9	120	39	36	20		224

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85AUG

May	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	10L	92H	11	13L			126H
2	10	43	11	13			77
3	10	45	13	13			81
6	10	40L	8L	17			75L
7	10	40	12	17			79
8	15	40	12	17			84
9	15	40	12	17			84
10	15	40	12	17			84
13	15	40	12	16			83
14	15	40	12	16			83
15	15	42	12	16			85
16	15	42	13	16			86
17	15	42	13	16			86
20	15	42	13	26	10H		106
21	15	45	13	26	10		109
22	15	46	13	27	10		111
23	15	48	11	28H	10		112
24	15	45	14H	28	10		112
27	HOLIDAY						
28	15	52	14	25			106
29	15	54	14	25			108
30	17H	54	14	24			109
31	17	51	14	23			105

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Oct Strike 6.25				85Oct Strike 6.50			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								62 0**N**
2								58 0**N**
3								62 0**N**
6								64 0**N**
7								54 0**N**
8								55 0**N**
9								54 5**N**
10								52 0**N**
13								41 0**N**
14								43 0**N**
15								43 0**N**
16					45 0	45 0	45 0	45 0
17								45 0**N**
20					38 0	62 0**H**	38 0**L**	62 0**B**
21					56 0	56 0	56 0	56 0
22								58 0**B**
23								60 0**N**
24								60 0**N**
27	**HOLIDAY**				**HOLIDAY**			
28								69 0**N**
29								60 0**N**
30								62 0**N**
31	44 0	46 0**H**	44 0**L**	46 0**B**				61 0**N**

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85OCT

May	6.25	6.50	TOTAL
1			
2			
3			
6			
7			
8			
9			
10			
13			
14			
15			
16		1**L**	1**L**
17			
20			
21		4**H**	4**H**
22			
23			
24			
27	**HOLIDAY**		
28			
29			
30			
31	2**H**		2
TOTAL	2	5	7

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85OCT

May	6.25	6.50	TOTAL
1		3	3
2		3	3
3		3	3
6		3	3
7		3	3
8		3	3
9		3	3
10		3	3
13		3	3
14		3	3
15		3	3
16		4**H**	4**H**
17		4	4
20		4	4
21		2**L**	2**L**
22		2	2
23		2	2
24		2	2
27	**HOLIDAY**		
28		2	2
29		2	2
30		2	2
31	2**H**	2	4

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Dec Strike 6.00

May	Open	High	Low	Close
1	42.0	42.0	42.0	42.0
2				39.0N
3				43.0N
6				43.0N
7				36.0N
8				38.0N
9				38.0N
10				36.0A
13				29.0N
14				27.0N
15				28.0N
16				33.0N
17				30.0N
20	34.0	43.0H	34.0L	43.0B
21	40.0	40.0	35.0	38.0B
22				40.0B
23				41.0N
24				41.0N
27	HOLIDAY			
28				48.0N
29				41.0N
30				41.0N
31				42.0N

85Dec Strike 6.50

May	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24				
27	HOLIDAY			
28				
29	65.0	65.0	65.0	65.0
30				68.0N
31	63.0	66.0H	62.0L	66.0B

85Dec Strike 6.75

May	Open	High	Low	Close
1	80.0	80.0H	80.0	80.0
2				76.0N
3				81.0N
6				82.0N
7				72.0N
8				73.0N
9				73.0N
10				72.0N
13				60.0N
14				60.0N
15				61.0N
16				65.0N
17				63.0N
20				82.0N
21				77.0N
22				78.0B
23				79.0N
24	80.0	80.0	79.0L	79.0A
27	HOLIDAY			
28				90.0N
29				87.0N
30				83.0N
31				81.0N

85Dec Strike 7.00

May	Open	High	Low	Close
1				95.0N
2				91.0N
3				96.0N
6				98.0N
7				87.0N
8				88.0N
9				88.0N
10				87.0N
13				72.0N
14	73.0	75.0	70.0L	73.0A
15				73.0N
16				79.0N
17				77.0N
20	87.0	98.0H	87.0	98.0B
21	90.0	90.0	90.0	90.0
22				92.0B
23				94.0N
24				94.0N
27	HOLIDAY			
28				107.0N
29				95.0A
30				100.0N
31	95.0	97.0	96.0	97.0B

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

May	6.00	6.50	6.75	7.00	TOTAL
1	1L		1H		2
2					
3					
6					
7					
8					
9					
10					
13					
14				3	3
15				2	2
16					
17					
20	1			5H	6
21	2H			1L	3
22					
23					
24			1		1L
27	HOLIDAY				
28					
29		10H			10H
30					
31		2L		1	3
TOTAL	4	12	2	12	30

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

May	6.00	6.50	6.75	7.00	TOTAL
1	1L		1L	1L	3L
2	1		1	1	3
3	1		1	1	3
6	1		1	1	3
7	1		1	1	3
8	1		1	1	3
9	1		1	1	3
10	1		1	1	3
13	1		1	1	3
14	1		1	4	6
15	1		1	4	6
16	1		1	4	6
17	1		1	4	6
20	2		1	6	9
21	4H		1	7	12
22	4		1	7	12
23	4		1	7	12
24	4		2H	7	13
27	HOLIDAY				
28	4		2	7	13
29	4	10L	2	7	23
30	4	10	2	7	23
31	4	12H	2	8H	26H

H = high L = low A = asked B = bid N = nominal

SILVER PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Aug Strike 5.75

Jun	Open	High	Low	Close
3				13.0N
4				11.0A
5				13.0N
6	14.0	14.0H	12.0	12.0A
7				12.5N
10				11.0N
11				10.5A
12	6.0	7.0	6.0L	7.0B
13				8.0N
14				6.0N
17				6.5N
18				4.0N
19				5.5N
20				8.0N
21				7.0N
24				6.0N
25				5.0N
26				6.0N
27				6.0N
28				7.0N

85Aug Strike 6.00

Jun	Open	High	Low	Close
3				22.0N
4	19.5	21.0H	19.5	21.0B
5				23.0N
6				20.0N
7				21.0N
10	17.0	19.0	17.0	19.0B
11				19.0N
12				18.0N
13				16.0A
14	12.0	12.0	12.0	12.0
17	12.0	13.0	12.0	13.0B
18	9.0	9.0	7.0	7.0
19	6.0	8.0	6.0L	8.0B
20	10.0	15.0	9.0	15.0B
21	12.0	15.0	12.0	15.0B
24				15.0N
25				12.0N
26				14.0N
27				14.0N
28				14.0N

85Aug Strike 6.25

Jun	Open	High	Low	Close
3				34.0N
4				34.0N
5	33.3	34.0H	33.3	34.0
6				32.0N
7				33.0N
10				32.0N
11	30.0	32.0	30.0	32.0B
12				30.0N
13	25.0	26.0	25.0	26.0B
14	24.0	24.0	24.0	24.0
17				24.5N
18	17.0	17.0	17.0L	17.0
19				18.0A
20	27.0	28.0	27.0	28.0B
21	26.0	28.0	26.0	28.0B
24				27.0N
25				25.0N
26				26.0N
27				26.0N
28				27.0N

85Aug Strike 6.50

Jun	Open	High	Low	Close
3				48.0N
4	47.0	49.0H	47.0	49.0B
5	48.0	49.0	48.0	49.0
6				46.0N
7				47.5N
10				46.0N
11				46.0N
12				44.0N
13				43.0N
14				38.0N
17	36.0	38.0	35.0	38.0B
18				28.0N
19	26.0	30.0	26.0L	30.0B
20				45.0N
21				45.0N
24				43.0N
25				41.0N
26				43.0N
27				43.0N
28				44.0N

85Aug Strike 6.75

Jun	Open	High	Low	Close
3				66.0N
4				68.0N
5				68.0N
6				64.0N
7				65.0N
10				64.0N
11				64.0N
12				63.0N
13				62.0N
14				55.0N
17				55.0N
18				42.0N
19	39.0	47.0H	39.0L	47.0B
20				65.0N
21				65.0N
24				62.0N
25				60.0N
26				63.0N
27				63.0N
28				64.0N

85Aug Strike 7.00

Jun	Open	High	Low	Close
3				85.0N
4				88.0N
5				88.0N
6				84.0N
7				85.0N
10				84.0N
11				84.0N
12				83.0N
13				84.0N
14				75.0N
17				75.0N
18				60.0N
19				67.0N
20				87.0N
21				87.0N
24				84.0N
25				82.0N
26				85.0N
27				85.0N
28				86.0N

SILVER PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85AUG

Jun	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3							
4		2L		1L			3
5			50H	50H			100H
6	1H						1L
7							
10							
11		11H	1L				12
12	1						1
13							
14			11				11
17		11		2			13
18		3	3				6
19		2		10		10H	22
20		8	1				9
21		2	1				3
24							
25							
26		2					2
27							
28							
TOTAL	2	41	67	63		10	183

SILVER PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85AUG

Jun	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3	17L	51	14L	23L			105L
4	17	53H	14	24			108
5	17	53	64	73			207
6	18H	53	64	72			207
7	18	53	64	72			207
10	18	52	64	72			206
11	18	52	64	72			206
12	18	52	64	72			206
[illegible]	18	52	64	72			206
[illegible]	18	52	64	72			206
[illegible]	18	42	63	70			193
[illegible]	18	41	66	70			195
19	18	41	66	80H		10H	215
20	18	39L	67H	80	10H		214
21	18	41	67	80		10	216H
24	18	41	67	80		10	216
25	18	39	67	80		10	214
26	18	39	67	80		10	214
27	18	39	67	80		10	214
28	18	39	67	80		10	214

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Oct Strike 6.00				85Oct Strike 6.25				85Oct Strike 6.50			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3								46.0N				60.0A
4	34.0	34.0H	34.0	34.0				48.0N				62.0N
5				34.0N				48.0N				62.0N
6				33.0A				45.0A				59.0A
7				34.0N				46.0N				60.0N
10				34.0N				46.0N				60.0N
11	32.0	34.0	32.0	34.0B				46.0N				60.0N
12				34.0N				46.0N				60.0N
13				30.0N				44.0N				57.0N
14				28.0N				39.0N				52.0N
17				28.0N				39.0N				52.0N
18				22.0N	34.0	34.0	31.0L	31.0A				43.0N
19				25.0N	35.0	35.0	35.0	35.0				46.0N
20	26.0	32.0	26.0L	32.0B				45.0N				59.0N
21				31.0N	42.0	43.0H	42.0	43.0B				58.0N
24				29.0N	40.0	40.0	40.0	40.0				56.0N
25				28.0N				42.0N				56.0N
26				29.0N	39.0	40.0	39.0	40.0B				55.0N
27				29.0N				40.0N				55.0N
28				30.0N				41.0N				56.0N

SILVER PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85OCT

Jun	6.00	6.25	6.50	TOTAL
3				
4	1L			1L
5				
6				
7				
10				
11	2H			2H
12				
13				
14				
17				
18				
19		2H		2
20	1			1
21				
24		1L		1
25		2		2
26		1		1
27				
28				
TOTAL	4	6		10

SILVER PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85OCT

Jun	6.00	6.25	6.50	TOTAL
3		2L	2H	4L
4	1L	2	2	5
5	1	2	2	5
6	1	2	2	5
7	1	2	2	5
10	1	2	2	5
11	3H	2	2	7
12	3	2	2	7
13	3	2	2	7
14	3	2	2	7
17	3	2	2	7
18	3	2	2	7
19	3	4	2	9
20	3	4	2	9
21	3	4	2	9
24	3	5	2	10
25	3	5	2	10
26	3	6H	2	11H
27	3	6	2	11
28	3	6	2	11

H = high L = low A = asked B = bid N = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Dec Strike 5.50

Jun	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27				
28	16.0	17.0H	16.0L	17.0B

85Dec Strike 6.00

Jun	Open	High	Low	Close
3				41.0N
4	42.0	42.0H	40.0	40.0A
5				40.0N
6				40.0A
7				40.0N
10				40.0N
11	37.0	38.0	37.0	38.0B
12				38.0N
13				37.0N
14				35.0N
17				35.0N
18				30.0N
19				31.0N
20				41.0N
21	35.0	36.0	35.0L	36.0B
24				36.0N
25				36.0N
26				36.0N
27				33.0N
28				36.0N

85Dec Strike 6.2

Jun	Open	High	Low	Close
3	53.0	53.0H	53.0	53.0
4				55.0N
5	51.0	53.0	51.0	53.0B
6				52.0A
7				53.0N
10				53.0N
11				53.0N
12				53.0N
13				49.0A
14				46.0N
17	43.0	45.0	43.0	45.0B
18	39.0	39.0	39.0L	39.0
19				42.0N
20	45.0	51.0	45.0	51.0B
21				50.0N
24				49.0N
25				48.0N
26				47.0N
27				47.0N
28				48.0N

85Dec Strike 6.50

Jun	Open	High	Low	Close
3				66.0N
4				68.0N
5				68.0N
6				66.0A
7	66.0	66.0	66.0	66.0
10	65.0	65.0	64.0	65.0B
11				65.0N
12				65.0N
13				65.0N
14				59.0N
17				58.5N
18				51.0N
19				54.0N
20				64.0N
21	64.0	67.0H	63.0	63.0A
24	60.0	62.0	60.0L	62.0B
25				63.0N
26				61.0N
27				61.0N
28				62.0N

85Dec Strike 6.75

Jun	Open	High	Low	Close
3				81.0N
4				84.0N
5				83.0N
6				81.0A
7	81.0	81.0H	81.0	81.0
10				81.0N
11				81.0N
12				81.0N
13				80.0N
14				73.0N
17	73.0	73.0	73.0L	73.0
18				64.0N
19				68.0N
20				80.0N
21				79.0N
24				78.0N
25				78.0N
26				76.0N
27				76.0N
28				77.0N

85Dec Strike 7.00

Jun	Open	High	Low	Close
3				97.0N
4				100.0N
5				99.0N
6				97.0A
7	97.0	98.0H	97.0	98.0
10				98.0N
11				98.0N
12				98.0N
13				96.0N
14	88.0	88.0	88.0	88.0
17	87.5	87.5	87.5L	87.5
18				78.0N
19				84.0N
20				96.0N
21				96.0N
24				95.0N
25				95.0N
26				93.0N
27				93.0N
28				94.0N

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Jun	5.50	6.00	6.25	6.50	6.75	7.00	TOTAL
3			1H				1L
4		1L					1
5			1				1
6							
7					4H	1L	5
10				12		2H	14
11		2H					2
12		1					1
13							
14						1	1
17			1		1L	2	4
18							
19			1				1
20			1				1
21		1		50H			51H
24				1L			1
25							
26							
27							
28	1H						1
TOTAL	1	5	5	63	5	6	85

SILVER PUT OPEN CONT ACTS
REPORTED IN CONTRACTS-FUTURE DEC

Jun	5.50	6.00	6.25	6.50	6.75	7.00	TOTAL
3		4L	1L	12L	2L	8L	27L
4		5	1	12	2	8	28
5		5	2	12	2	8	29
6		5	2	12	2	8	29
7		5	2	12	6H	9	34
10		5	2	14	6	10	37
11		7	2	14	6	10	39
12		7	2	14	6	10	39
13		7	2	14	6	10	39
14		7	2	14	6	11H	40
17		7	2	14	6	11	40
18		7	2	14	6	11	40
19		7	2	14	6	11	40
20		7	3H	14	6	11	41
21		8H	3	64H	6	11	92
24		8	3	64	6	11	92
25		8	3	64	6	11	92
26		8	3	64	6	11	92
27		8	3	64	6	11	92
28	1H	8	3	64	6	11	93H

H = high L = low A = asked B = bid N = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Feb Strike 6.00

Jun	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25	44.0	44.0H	44.0L	44.0
26				45.0N
27				45.0N
28				44.0N

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86FEB

Jun	6.00	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19		
20		
21		
24		
25	1H	1H
26		
27		
28		
TOTAL	1	1

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86FEB

Jun	6.00	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19		
20		
21		
24		
25	1H	1H
26	1	1
27	1	1
28	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Aug Strike 5.75

Jul	Open	High	Low	Close
1				9.0N
2	11.0	11.0H	11.0L	11.0
3				10.0N
4	HOLIDAY			
5				7.0A
8				3.0N
9				3.0N
10				2.0A
11				2.5N
12				1.0N
15				0.5N
16				0.5N
17				0.1N
18				1.0N
19				0.1A
22				
23				
24				
25				
26				
29				
30				
31				

85Aug Strike 6.00

Jul	Open	High	Low	Close
1	15.0	20.0H	15.0	20.0B
2				21.0N
3	20.0	20.0	20.0	20.0
4	HOLIDAY			
5				18.0N
8				11.0N
9	9.0	10.0	9.0	10.0
10	9.0	9.0	9.0	9.0
11				10.0N
12				6.5N
15				4.0N
16	2.0	2.0	2.0	2.0
17				1.0N
18	1.5	2.0	1.5	1.5
19	1.0	1.0	0.1L	0.1A
22				
23				
24				
25				
26				
29				
30				
31				

85Aug Strike 6.25

Jul	Open	High	Low	Close
1	31.0	36.0H	31.0	36.0B
2				37.0N
3				37.0N
4	HOLIDAY			
5				34.0N
8				26.0N
9				26.0N
10				24.0A
11				27.0N
12				20.0N
15				15.0N
16				10.0N
17	8.0	8.0	7.0L	7.0
18				16.0N
19	10.0	11.0	10.0	11.0B
22				
23				
24				
25				
26				
29				
30				
31				

85Aug Strike 6.50

Jul	Open	High	Low	Close
1				57.0N
2				58.0N
3				58.0N
4	HOLIDAY			
5				54.0N
8	61.0	61.0H	46.0	46.0A
9	39.0	44.0	39.0	44.0B
10	41.0	41.0	41.0	41.0
11				49.0N
12				41.0N
15				35.0N
16	31.0	31.0	29.0	29.0A
17	22.0	26.0	22.0L	26.0
18				38.0N
19	33.0	36.0	33.0	36.0B
22				
23				
24				
25				
26				
29				
30				
31				

85Aug Strike 6.75

Jul	Open	High	Low	Close
1	78.0	80.0H	78.0L	80.0B
2				81.0N
3				81.0N
4	HOLIDAY			
5				77.0N
8				70.0N
9				70.0N
10				67.0N
11				74.0N
12				65.0N
15				60.0N
16				54.0N
17				51.0N
18				63.0N
19				61.0N
22				
23				
24				
25				
26				
29				
30				
31				

85Aug Strike 7.00

Jul	Open	High	Low	Close
1				105.0N
2				106.0N
3				106.0N
4	HOLIDAY			
5				101.0N
8				95.0N
9				95.0N
10				91.0N
11				99.0N
12				90.0N
15				85.0N
16				79.0N
17				76.0N
18				88.0N
19				86.0N
22				
23				
24				
25				
26				
29				
30				
31				

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85AUG

Jul	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1		3	1L			10H	14
2	1H						1L
3		6					6
4	HOLIDAY						
5							
8				2			2
9		1L		3H			4
10		4		3			7
11							
12							
15							
16				1L			1
17		1	1	2			4
18		7					7
19		8H	5H	2			15H
22							
23							
24							
25							
26							
29							
30							
31							
TOTAL	1	30	7	13		10	61

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85AUG

Jul	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	18H	40L	67H	80		10H	215
2	18	40	67	80		10	215
3	18	46	67	80		10	221
4	HOLIDAY						
5	18	46	67	80		10	221
8	18	46	67	81H		10	222H
9	18	45	67	78		10	218
10	18	47	67	74		10	216
11	18	47	67	74		10	216
12	18	47	67	74		10	216
15	18	47	67	74		10	216
16	18	47	67	74		10	216
17	18	47	66L	74		10	215
18	18	52H	66	54L	10H	10	210
19	18	48					66L
22							
23							
24							
25							
26							
29							
30							
31							

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Oct Strike 5.75

Jul	Open	High	Low	Close
1				
2				
3				
4	HOLIDAY			
5				
8				
9				
10				
11	17.0	17.0H	17.0	17.0
12				14.0N
15				14.0N
16				15.0N
17				14.0N
18				16.0N
19				16.0N
22				15.0N
23				13.0N
24	15.0	15.0	14.0L	14.0A
25				16.0N
26				9.0N
29				8.0N
30				8.0N
31				8.0N

85Oct Strike 6.00

Jul	Open	High	Low	Close
1	26.0	35.0H	26.0	35.0B
2				36.0N
3	31.0	35.0	31.0	35.0
4	HOLIDAY			
5				33.0N
8				28.0N
9				28.0N
10				27.0N
11				28.0N
12				25.0N
15				23.0N
16				19.0N
17				18.0N
18				22.0N
19	22.0	23.0	22.0	23.0
22	23.0	23.0	20.0	20.0A
23				22.0N
24	21.0	21.0	21.0	21.0
25	19.0	19.0	18.0L	19.0B
26				13.0N
29				13.5N
30				13.5N
31				13.5N

85Oct Strike 6.25

Jul	Open	High	Low	Close
1				50.0N
2	47.0	48.0H	47.0	48.0B
3				48.0N
4	HOLIDAY			
5				47.0N
8				41.0N
9	39.0	39.0	39.0	39.0
10				39.0N
11	43.0	43.0	42.0	42.0A
12				37.0N
15				34.0N
16				30.0N
17				28.5N
18				33.0N
19				33.0N
22				31.0N
23				35.0A
24	35.0	35.0	35.0	35.0
25				33.0N
26				23.0N
29	20.0	22.0	15.0L	22.0B
30				22.0N
31	21.0	22.0	20.0	22.0

85Oct Strike 6.50

Jul	Open	High	Low	Close
1				66.0N
2				67.0N
3				66.0N
4	HOLIDAY			
5				63.0N
8				57.0N
9				57.0N
10				55.0N
11				58.0N
12				53.0N
15				48.0N
16				44.0N
17				42.0N
18	45.5	48.0H	45.5L	48.0
19				48.0N
22				46.0N
23				51.0N
24				51.0N
25				48.0N
26				36.0N
29				36.5N
30				36.5N
31				36.5N

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85OCT

Jul	5.75	6.00	6.25	6.50	TOTAL
1		1L			1L
2			2		2
3		11			11
4	HOLIDAY				
5					
8					
9			1L		1
10					
11	1H				1
12			1		1
15					
16					
17					
18				1H	1
19		20H			20H
22		10			10
23					
24	1	2	1		4
25		17			17
26		3			3
29			2		2
30					
31			3H		3
TOTAL	2	64	10	1	77

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85OCT

Jul	5.75	6.00	6.25	6.50	TOTAL
1		4L	6	2L	12
2		4	5L	2	11L
3		14	5	2	21
4	HOLIDAY				
5		14	5	2	21
8		14	5	2	21
9		14	6	2	22
10		14	6	2	22
11	1L	14	6	2	23
12	1	14	6	2	23
15	1	14	6	2	23
16	1	14	5	2	22
17	1	14	5	2	22
18	1	14	5	3H	23
19	1	25H	5	3	34
22	1	24	5	3	33
23	1	24	5	3	33
24	2H	24	6	3	35H
25	2	9	6	3	20
26	2	9	6	3	20
29	2	9	6	3	20
30	2	9	6	3	20
31	2	9	9H	3	23

H = high L = low A = asked B = bid N = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Dec Strike 5.25

Jul	Open	High	Low	Close
1				
2				
3				
4	HOLIDAY			
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25				
26				
29	4.0	4.0H	4.0L	4.0
30				4.0N
31				4.0N

85Dec Strike 5.50

Jul	Open	High	Low	Close
1				23.0N
2				22.0N
3				22.0N
4	HOLIDAY			
5	18.0	19.0H	18.0	19.0B
8				17.0N
9				17.0N
10				16.0N
11				15.0N
12				14.0N
15				14.0N
16				10.0N
17				12.0N
18				11.0N
19				11.0N
22				9.0N
23				12.0N
24				13.0N
25				9.0N
26				7.0N
29				7.0N
30				7.0N
31	7.0	7.0	7.0L	7.0

85Dec Strike 6.00

Jul	Open	High	Low	Close
1	39.0	42.0H	39.0	42.0B
2	40.0	41.0	40.0	41.0B
3				41.0N
4	HOLIDAY			
5	38.0	39.0	38.0	39.0B
8	41.0	41.0	34.0	34.0A
9				34.0N
10				33.0N
11				35.0N
12				31.0N
15				31.0N
16				26.0N
17				25.0N
18				28.0N
19				27.0N
22	25.0	25.0	25.0	25.0
23	25.0	28.0	25.0	28.0
24	26.0	27.0	26.0	27.0
25				27.0N
26				20.0N
29				20.0N
30	20.0	20.0	20.0L	20.0
31				20.0N

85Dec Strike 6.25

Jul	Open	High	Low	Close
1	48.0	56.0H	48.0	56.0B
2				56.0N
3				56.0N
4	HOLIDAY			
5				53.0N
8				46.5N
9				46.0N
10				45.0N
11				47.0N
12	45.0	45.0	44.0	44.0A
15				43.0N
16				37.0N
17				36.0N
18				40.0N
19				39.0N
22	39.0	39.0	36.0	36.0
23				39.0N
24				37.0N
25				38.0N
26				31.0A
29	30.0	30.0	29.0L	29.0A
30				29.0N
31				29.0N

85Dec Strike 6.50

Jul	Open	High	Low	Close
1	62.0	72.0H	62.0	72.0
2				71.0N
3				71.0N
4	HOLIDAY			
5				67.0N
8	67.0	67.0	60.0	61.0B
9				61.0N
10				60.0N
11				62.0N
12				57.0N
15	59.0	59.0	57.0	57.0A
16				50.0N
17				48.0N
18				52.0N
19				53.0N
22	55.0	55.0	49.0	49.0
23				53.0N
24				54.0N
25	50.0	50.0	48.0	49.0B
26				42.0N
29	39.0	40.0	39.0L	40.0B
30	42.0	42.0	41.0	41.0A
31				41.0N

85Dec Strike 6.75

Jul	Open	High	Low	Close
1				88.0N
2				88.0N
3				87.0N
4	HOLIDAY			
5				84.0N
8				77.0N
9				77.0N
10				76.0N
11				79.0N
12				74.0N
15				73.0N
16				65.0N
17				63.0N
18				69.0N
19				68.0N
22				65.0N
23				69.0N
24				70.0N
25				68.0N
26				57.0N
29				57.0N
30				57.0N
31				57.0N

85Dec Strike 7.00

Jul	Open	High	Low	Close
1				106.0N
2				106.0N
3				106.0N
4	HOLIDAY			
5				101.0N
8				96.0N
9				96.0N
10				94.0N
11				98.0N
12				91.0N
15				89.0N
16				82.0N
17				80.0N
18	83.0	87.0H	83.0L	87.0
19				86.0N
22				83.0N
23				87.0N
24				88.0N
25				87.0N
26				74.0N
29				74.0N
30				74.0N
31				74.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Jul	5.25	5.50	6.00	6.25	6.50	6.75	7.00	TOTAL
1			1L	1H	60			62
2			1					1L
3								
4	HOLIDAY							
5		1H	5H					6
8			5		2			7
9								
10								
11								
12				1				1
15					1L			1
16								
17								
18							1H	1
19								
22			1	1				2
23			2		1			3
24			1					1
25					100H			100H
26								
29	1H			1	1			3
30			1		2			3
31		1						1
TOTAL	1	2	17	4	167		1	192

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Jul	5.25	5.50	6.00	6.25	6.50	6.75	7.00	TOTAL
1		1L	8L	4H	114	6H	11L	144
2		1	10	4	114	6	11	146
3		1	10	4	114	6	11	146
4	HOLIDAY							
5		2	15H	4	114	6	11	152H
8		2	10	4	116	6	11	149
9		2	10	4	116	6	11	149
10		2	10	4	116	6	11	149
11		2	10	4	116	6	11	149
12		2	10	3L	116	6	11	148
15		2	10	3	117H	6	11	149
16		2	10	3	117	6	11	149
17		2	10	3	117	6	11	149
18		2	10	3	117	6	12H	150
19		2	10	3	117	6	12	150
22		2	11	3	117	6	12	151
23		2	12	3	117	6	12	152
24		2	12	3	117	6	12	152
25		2	12	3	103L	6	12	138L
26		2	12	3	103	6	12	138
29	1H	2	12	3	103	6	12	139
30	1	2	12	3	105	6	12	141
31	1	3H	12	3	105	6	12	142

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Feb Strike 6.00				86Feb Strike 7.00			
Jul	Open	High	Low	Close	Open	High	Low	Close
1				50.0N				
2				50.0N				
3				50.0N				
4	HOLIDAY				HOLIDAY			
5				49.0N				
8				40.0N				
9				40.0N				
10	38.0	38.0H	38.0	38.0	91.0	91.0H	91.0L	91.0
11				40.0N				98.0N
12	37.0	37.0	37.0	37.0				93.0N
15				37.0N				93.0N
16				31.0N				85.0N
17	28.0	31.0	28.0L	31.0				83.0N
18				33.0N				89.0N
19				31.0N				88.0N
22				30.0N				85.0N
23				35.0N				91.0N
24				36.0N				92.0N
25				30.0N				89.0N
26				26.0N				76.0N
29				27.0N				78.0N
30				27.0N				78.0N
31				27.0N				78.0N

SILVER PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86FEB

Jul	6.00	7.00	TOTAL
1			
2			
3			
4	HOLIDAY		
5			
8			
9			
10		1H	1L
11			
12	2H		2H
15			
16			
17	2		2
18			
19			
22			
23			
24			
25			
26			
29			
30			
31			
TOTAL	4	1	5

SILVER PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86FEB

Jul	6.00	7.00	TOTAL
1	1L		1L
2	1		1
3	1		1
4	HOLIDAY		
5	1		1
8	1		1
9	1		1
10	1	1H	2
11	1	1	2
12	2	1	3
15	2	1	3
16	2	1	3
17	4H	1	5H
18	4	1	5
19	4	1	5
22	4	1	5
23	4	1	5
24	4	1	5
25	4	1	5
26	4	1	5
29	4	1	5
30	4	1	5
31	4	1	5

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Apr Strike 6.75

Jul	Open	High	Low	Close
1				
2				
3				
4	HOLIDAY			
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25				
26	67.0	67.0**H**	64.0**L**	64.0**A**
29				64.0**N**
30				64.0**N**
31				64.0**N**

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86APR

Jul	6.75	TOTAL
1		
2		
3		
4	HOLIDAY	
5		
8		
9		
10		
11		
12		
15		
16		
17		
18		
19		
22		
23		
24		
25		
26	1**H**	1**H**
29		
30		
31		
TOTAL	1	1

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86APR

Jul	6.75	TOTAL
1		
2		
3		
4	HOLIDAY	
5		
8		
9		
10		
11		
12		
15		
16		
17		
18		
19		
22		
23		
24		
25		
26	1**H**	1**H**
29	1	1
30	1	1
31	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Oct Strike 5.75

Aug	Open	High	Low	Close
1				9.0N
2				9.0N
5				9.0A
6				9.0A
7				9.0N
8				9.0N
9				5.0N
12				4.0N
13				4.0N
14				4.0N
15				4.0N
16				3.0N
19				3.5N
20				4.5N
21				4.0N
22				5.0N
23				4.0N
26				2.0N
27				1.5N
28				3.0N
29	3.0	3.0H	3.0L	3.0
30				3.0N

85Oct Strike 6.00

Aug	Open	High	Low	Close
1	11.0	16.0H	11.0	16.0B
2	13.0	14.0	13.0	14.0B
5				14.0N
6	15.0	15.0	14.5	14.5A
7				14.5N
8				14.5N
9				8.5N
12	7.0	8.0	7.0	8.0B
13	8.0	8.0	8.0	8.0
14				8.0N
15				7.0N
16				5.0N
19	4.5	6.0	4.5L	6.0B
20				8.0N
21				6.0N
22				8.0N
23	8.0	9.0	8.0	9.0B
26				6.0N
27				5.0N
28				5.0N
29				8.0N
30				6.0N

85Oct Strike 6.25

Aug	Open	High	Low	Close
1				28.0N
2	25.0	26.0	25.0	26.0B
5	25.0	26.0	25.0	26.0
6	26.0	27.0H	26.0	26.0A
7	26.0	26.0	26.0	26.0
8				26.0N
9	24.0	24.0	17.0	17.0A
12				16.0N
13				17.0N
14				17.0N
15				16.0N
16	12.0	12.0	12.0	12.0
19				18.0N
20	17.0	17.0	17.0	17.0
21				15.0N
22	17.0	17.0	16.0	17.0B
23	18.0	19.0	18.0	19.0
26				14.0N
27				13.0N
28	10.0	13.0	10.0L	13.0B
29	16.0	17.0	16.0	17.0B
30	16.0	16.0	16.0	16.0

85Oct Strike 6.50

Aug	Open	High	Low	Close
1				43.0N
2				43.0N
5				41.0N
6				41.0N
7				41.0N
8				41.0N
9				30.0N
12	27.0	28.0	27.0L	28.0B
13				29.0N
14				29.0N
15				28.0N
16				24.0N
19				30.0B
20	30.0	31.0	30.0	31.0B
21				28.0N
22				33.0N
23				34.0N
26				27.5N
27				26.0N
28				26.0N
29				33.0N
30	34.0	34.0H	30.0	30.0

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85OCT

Aug	5.75	6.00	6.25	6.50	TOTAL
1		2			2
2			8H		8
5		2	2		4
6			5		5
7		1L	2		3
8					
9			1L		1L
12		1		1L	2
13		1			1
14					
15					
16			1		1
19		1			1
20				1	1
21			3		3
22			4		4
23		3H	3		6
26					
27			2		2
28			1		1
29	10H		2		12H
30			2	2H	4
TOTAL	10	11	36	4	61

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85OCT

Aug	5.75	6.00	6.25	6.50	TOTAL
1	2L	8L	9L	3H	22L
2	2	8	16	3	29
5	2	10	16	3	31
6	2	10	21	3	36
7	2	10	23	3	38
8	2	10	23	3	38
9	2	10	23	3	38
12	2	9	23	2L	36
13	2	9	22	2	35
14	2	9	22	2	35
15	2	9	22	2	35
16	2	9	23	2	36
19	2	9	23	2	36
20	2	9	23	2	36
21	2	9	23	2	36
22	2	9	25	2	38
23	2	12H	28	2	44
26	2	12	28	2	44
27	2	12	29	2	45
28	2	12	28	2	44
29	12H	12	30	2	56
30	12	12	32H	2	58H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Dec Strike 5.25

Aug	Open	High	Low	Close
1				5.0N
2				5.0N
5				3.0N
6				3.0N
7				3.0N
8				3.0N
9				2.0N
12				2.0N
13				2.0N
14				2.0N
15				2.0N
16				1.5N
19				2.0N
20				2.0N
21				2.0N
22				3.0N
23				3.0N
26				2.0N
27				2.0N
28				2.0N
29				3.0N
30				2.0N

85Dec Strike 5.50

Aug	Open	High	Low	Close
1				10.0N
2				10.0N
5				7.0N
6				6.0N
7				6.0N
8				6.0N
9				4.5N
12				4.0N
13				5.0N
14				5.0N
15				4.0N
16				3.5N
19				5.0N
20				5.0N
21				4.0N
22				5.0N
23				6.0N
26				5.0N
27				4.0N
28				4.0N
29				5.0N
30				4.0N

85Dec Strike 6.00

Aug	Open	High	Low	Close
1				24.0N
2	21.0	22.0H	21.0	22.0B
5				21.0N
6				20.0N
7				20.0N
8				20.0N
9				14.0N
12				14.0N
13				15.0N
14				15.0N
15				15.0N
16	12.0	12.5	12.0L	12.5B
19				18.0N
20	15.0	16.0	15.0	16.0B
21				14.0N
22				17.0N
23				18.0N
26				15.0N
27				14.0N
28				13.0N
29				17.0N
30	18.0	18.0	15.5	15.5A

85Dec Strike 6.25

Aug	Open	High	Low	Close
1				35.0N
2				35.0N
5				32.0N
6				31.0N
7	30.0	30.0H	30.0	30.0
8				30.0N
9	28.0	28.0	24.0	24.0A
12				24.0N
13				25.0N
14	26.0	26.0	26.0	26.0
15	22.0	25.0	22.0L	24.5A
16				21.0N
19				27.0N
20				29.0N
21				24.0N
22				27.0N
23				29.0N
26				24.0N
27				23.0N
28				23.0N
29				28.0N
30	28.0	28.0	25.5	25.5A

85Dec Strike 6.50

Aug	Open	High	Low	Close
1				49.0N
2				49.0N
5				46.0N
6				45.0N
7				45.0N
8				45.0N
9				36.0N
12	34.0	35.0	34.0	35.0B
13				36.0N
14				36.0N
15	35.5	35.5	35.0	35.0
16	32.0	32.0	31.0L	31.0
19				39.0N
20				38.0N
21				36.0N
22				40.0N
23				41.0N
26				36.0N
27				35.0N
28				35.0N
29	36.0	39.0H	36.0	39.0B
30	38.0	38.0	38.0	38.0

85Dec Strike 6.75

Aug	Open	High	Low	Close
1				64.0N
2				64.0N
5				62.0N
6				62.0N
7				62.0N
8				62.0N
9				51.0N
12				50.0N
13				51.0N
14				51.0N
15				50.0N
16				45.0N
19				54.0N
20				53.0N
21				50.0N
22				56.0N
23				57.0N
26				51.0N
27				49.0N
28				50.0N
29				57.0N
30				54.0N

85Dec Strike 7.00

Aug	Open	High	Low	Close
1				31.0N
2				81.0N
5				80.0N
6				81.0N
7				81.0N
8	79.0	79.0	79.0	79.0
9	80.0	80.0H	68.0	68.0A
12				67.0N
13				68.0N
14				68.0N
15				67.0N
16	60.0	60.0	60.0L	60.0
19	68.0	72.0	68.0	72.0B
20				71.0N
21				68.0N
22				75.0N
23				75.0N
26				68.5N
27				66.0N
28				68.0N
29				75.0N
30				73.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Aug	5.25	5.50	6.00	6.25	6.50	6.75	7.00	TOTAL
1								
2								
5								
6			1L					1L
7				1L				1
8							1H	1
9				1			1	2
12					4			4
13								
14				1				1
15				1	1L			2
16			2H		5H		1	8H
19				1			1	2
20			1					1
21								
22								
23								
26								
27								
28								
29					1			1
30			1	2H	2			5
TOTAL			5	7	13		4	29

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Aug	5.25	5.50	6.00	6.25	6.50	6.75	7.00	TOTAL
1	1H	3H	12	3L	105H	6H	12L	142L
2	1	3	12	3	105	6	12	142
5	1	3	12	3	105	6	12	142
6	1	3	13H	3	105	6	12	143
7	1	3	13	4	105	6	12	144H
8	1	3	12	4	105	6	13H	144
9	1	3	12	4	105	6	12	143
12	1	3	12	4	104	6	12	142
13	1	3	12	4	104	6	12	142
14	1	3	12	5	104	6	12	143
15	1	3	12	6	104	6	12	144
16	1	3	11	6	103L	6	12	142
19	1	3	11	6	103	6	13	143
20	1	3	11	6	103	6	13	143
21	1	3	11	6	103	6	13	143
22	1	3	11	6	103	6	13	143
23	1	3	11	6	103	6	13	143
26	1	3	11	6	103	6	13	143
27	1	3	11	6	103	6	13	143
28	1	3	11	6	103	6	13	143
29	1	3	11	6	104	6	13	144
30	1	3	10L	7H	104	6	13	144

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Feb Strike 6.00				86Feb Strike 7.00			
Aug	Open	High	Low	Close	Open	High	Low	Close
1				31.0R				84.0N
2				31.0N	77.0	77.0	77.0L	77.0
5				28.0N	77.0	82.0H	77.0	82.0B
6				27.0N				83.0N
7				27.0N				83.0N
8				27.0N				83.0N
9				21.0N				72.0N
12	21.0	22.0H	21.0L	22.0B				72.0N
13				23.0N				73.0N
14				23.0N				73.0N
15				22.0N				73.0N
16				20.0N				67.0N
19				24.0N				75.0N
20				23.0N				75.0N
21				21.0N				71.0N
22				23.0N				77.0N
23				24.0N				78.0N
26				22.0N				72.0N
27				21.0N				71.0N
28				21.0N				72.0N
29				25.0N				78.0N
30				22.0N				75.0N

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86FEB

Aug	6.00	7.00	TOTAL
1			
2		1H	1H
5		1	1
6			
7			
8			
9			
12	1H		1
13			
14			
15			
16			
19			
20			
21			
22			
23			
26			
27			
28			
29			
30			
TOTAL	1	2	3

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86FEB

Aug	6.00	7.00	TOTAL
1	4H	1L	5L
2	4	2	6
5	4	3H	7H
6	4	3	7
7	4	3	7
8	4	3	7
9	4	3	7
12	4	3	7
13	4	3	7
14	4	3	7
15	4	3	7
16	4	3	7
19	4	3	7
20	4	3	7
21	4	3	7
22	4	3	7
23	4	3	7
26	4	3	7
27	4	3	7
28	4	3	7
29	4	3	7
30	4	3	7

SILVER PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Apr Strike 6.50				86Apr Strike 6.75			
Aug	Open	High	Low	Close	Open	High	Low	Close
1								67.0**N**
2								67.0**N**
5								68.0**N**
6								68.0**N**
7								68.0**N**
8								68.0**N**
9								59.0**N**
12								59.0**N**
13								59.0**N**
14								59.0**N**
15								60.0**N**
16								56.0**N**
19								60.0**B**
20								61.0**N**
21								59.0**N**
22	45.0	50.0**H**	45.0**L**	50.0**B**				63.0**N**
23				51.0**N**				64.0**N**
26				46.0**N**				59.0**N**
27				45.0**N**				58.0**N**
28				45.0**N**	54.0	57.0**H**	54.0**L**	57.0**B**
29				50.0**N**				64.0**N**
30				46.0**N**				60.0**N**

SILVER PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86APR

Aug	6.50	6.75	TOTAL
1			
2			
5			
6			
7			
8			
9			
12			
13			
14			
15			
16			
19			
20			
21			
22	1**H**		1**H**
23			
26			
27			
28		1**H**	1
29			
30			
TOTAL	1	1	2

SILVER PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86APR

Aug	6.50	6.75	TOTAL
1		1**L**	1**L**
2		1	1
5		1	1
6		1	1
7		1	1
8		1	1
9		1	1
12		1	1
13		1	1
14		1	1
15		1	1
16		1	1
19		1	1
20		1	1
21		1	1
22	1**H**	1	2
23	1	1	2
26	1	1	2
27	1	1	2
28	1	2**H**	3**H**
29	1	2	3
30	1	2	3

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Oct Strike 5.75

Sep	Open	High	Low	Close
2	HOLIDAY			
3				6.0**N**
4				5.0**A**
5	4.0	5.0**H**	4.0	4.0
6	4.0	4.0	4.0	4.0
9				2.5**N**
10				3.0**A**
11				2.5**N**
12				2.0**N**
13	1.2	1.2	1.0	1.0**A**
16				1.0**N**
17				1.0**N**
18	0.9	0.9	0.9	0.9
19	0.3	0.3	0.3**L**	0.3
20				0.1**A**
23				
24				
25				
26				
27				
30				

85Oct Strike 6.00

Sep	Open	High	Low	Close
2	HOLIDAY			
3				13.0**N**
4				11.0**N**
5	9.0	11.0**H**	9.0	10.5**A**
6				9.0**N**
9	8.0	8.0	8.0	8.0
10				8.0**A**
11				7.5**N**
12				7.5**N**
13				8.0**N**
16				6.5**N**
17				10.0**N**
18				10.0**B**
19				5.0**A**
20	3.0	3.0	1.0**L**	1.0**A**
23				
24				
25				
26				
27				
30				

85Oct Strike 6.25

Sep	Open	High	Low	Close
2	HOLIDAY			
3	17.0	27.0	17.0**L**	27.0**B**
4				24.0**N**
5				25.0**N**
6				22.0**N**
9	20.0	24.0	20.0	24.0**B**
10				24.5**N**
11				23.0**N**
12	25.0	25.0	23.0	23.0**A**
13	24.0	24.0	24.0	24.0
16				23.0**N**
17				32.0**N**
18	32.0	33.0**H**	32.0	33.0
19				27.0**N**
20	23.0	25.0	21.0	25.0**B**
23				
24				
25				
26				
27				
30				

85Oct Strike 6.50

Sep	Open	High	Low	Close
2	HOLIDAY			
3				49.0**N**
4				44.0**N**
5				45.0**N**
6				40.0**N**
9				47.0**N**
10				46.0**N**
11				45.0**N**
12				45.0**N**
13				48.0**N**
16				48.0**N**
17				57.0**N**
18				57.0**N**
19				52.0**N**
20				50.0**B**
23				
24				
25				
26				
27				
30				

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85OCT

Sep	5.75	6.00	6.25	6.50	TOTAL
2	HOLIDAY				
3			5**H**		5
4					
5	1**L**				1**L**
6	12**H**	5			17
9		15**H**	4		19**H**
10					
11	10				10
12			1**L**		1
13	1		1		2
16		2**L**			2
17					
18	1		3		4
19	6				6
20		13	4		17
23					
24					
25					
26					
27					
30					
TOTAL	31	35	18		84

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85OCT

Sep	5.75	6.00	6.25	6.50	TOTAL
2	HOLIDAY				
3	12**L**	11**L**	32	2**H**	57
4	12	11	32	2	57
5	13	11	32	2	58
6	25	16	32	2	75
9	25	31**H**	36**H**	2	94**H**
10	25	31	36	2	94
11	25	31	32	2	90
12	25	31	32	2	90
13	26	31	31	2	90
16	26	29	31	2	88
17	26	29	28	2	85
18	27	29	26**L**	2	84
19	32**H**	29	26	2	89
20	32				32**L**
23					
24					
25					
26					
27					
30					

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

85Dec Strike 5.25

Sep	Open	High	Low	Close
2	HOLIDAY			
3				3.0N
4				3.0N
5				2.0N
6				2.0N
9				3.0N
10				3.0N
11				1.0N
12				1.0N
13				1.0N
16				2.0N
17				3.0N
18				1.5N
19				2.0N
20				3.0N
23				2.0N
24				0.5N
25				1.5N
26				0.5N
27				0.5N
30				0.5N

85Dec Strike 5.50

Sep	Open	High	Low	Close
2	HOLIDAY			
3				7.0N
4				6.0A
5				6.0N
6				6.0N
9				7.0N
10				7.0N
11				5.0N
12				6.0N
13	8.0	8.0H	7.0	7.0A
16				5.5N
17				7.0N
18				7.0N
19				6.0A
20				6.0N
23				3.5N
24				3.0N
25	3.5	3.5	3.5	3.5
26	4.0	4.0	3.0L	4.0
27				3.5N
30	3.5	3.5	3.5	3.5

85Dec Strike 5.75

Sep	Open	High	Low	Close
2	HOLIDAY			
3				
4				
5				
6				
9				
10				
11				
12	11.0	11.0H	11.0L	11.0
13				12.0N
16				11.5N
17				14.0N
18				14.0N
19				12.0A
20				12.0N
23				7.5N
24				7.0N
25				8.0N
26				8.5N
27				8.5N
30				8.0N

85Dec Strike 6.00

Sep	Open	High	Low	Close
2	HOLIDAY			
3	20.0	24.0	20.0	24.0
4	20.0	20.0	20.0	20.0
5	19.0	21.0	19.0	21.0A
6	18.5	18.5	16.0	16.0
9				23.0N
10				20.0A
11	19.0	19.0	19.0	19.0
12	22.0	23.0	20.0	20.5B
13	19.0	20.0	19.0	20.0
16				21.0N
17	22.0	23.0	22.0	23.0B
18	25.0	25.0H	25.0	25.0
19				21.0A
20	20.0	21.0	20.0	21.0
23	13.0	13.0	13.0L	13.0
24	13.0	13.0	13.0	13.0
25	15.0	15.0	15.0	15.0
26				16.0N
27				16.0N
30				16.0N

85Dec Strike 6.25

Sep	Open	High	Low	Close
2	HOLIDAY			
3				36.0N
4				34.0N
5				33.0N
6				31.0N
9				36.0N
10				34.5A
11				33.0N
12	30.0	32.0	30.0	32.0B
13				35.0N
16				34.0N
17	38.0	39.0	38.0	38.0
18	41.0	41.0H	41.0	41.0
19				35.0A
20				35.0N
23				25.0N
24	25.0	25.0	25.0L	25.0
25	25.0	25.0	25.0	25.0
26	28.0	28.0	28.0	28.0
27				28.0N
30	28.0	29.0	28.0	29.0B

85Dec Strike 6.50

Sep	Open	High	Low	Close
2	HOLIDAY			
3	49.0	49.0H	49.0	49.0
4				49.0N
5	49.0	49.0	49.0	49.0
6				46.0N
9				52.0N
10				51.0N
11				48.0N
12				49.0N
13				51.0N
16				51.0N
17				57.0N
18				58.0N
19				52.0A
20				51.0N
23				40.0N
24	40.0	40.0	40.0	40.0
25	38.0	40.0	38.0L	40.0
26	43.0	44.0	43.0	44.0B
27				47.0N
30				48.0N

85Dec Strike 6.75

Sep	Open	High	Low	Close
2	HOLIDAY			
3				70.0N
4				67.0N
5				68.0N
6				64.0N
9				70.0N
10				69.0N
11				67.0N
12				69.0N
13				70.0N
16				70.0N
17				76.0N
18				78.0N
19				71.0A
20				71.0N
23				58.0N
24				58.0N
25				59.0N
26				65.0N
27				68.0N
30				69.0N

85Dec Strike 7.00

Sep	Open	High	Low	Close
2	HOLIDAY			
3				92.0N
4				87.0N
5	89.0	90.0	89.0L	90.0A
6				84.0N
9				91.0N
10				89.5N
11				89.0N
12				91.0N
13				92.0N
16				92.0N
17				98.0N
18				100.0N
19	96.0	96.0H	93.0	93.0A
20	93.0	93.0	93.0	93.0
23				79.0N
24				79.0N
25				79.0N
26				88.0N
27				90.0N
30				92.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Sep	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
2	HOLIDAY								
3				3		1L			4
4				51H					51
5				1L				4H	5
6				22		1			23
9				30					30
10									
11				41					41
12				3	1L				4
13		1L	50H	30					81H
16									
17				1	5				6
18				1	2				3
19								1L	1L
20				3				1	4
23				1					1
24				1	6	2H			9
25				1	10H	2			13
26		32H			3	1			36
27		30							30
30		2			1				3
TOTAL		65	50	189	28	7		6	345

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Sep	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
2	HOLIDAY								
3	1H	3L		13L	7	105L	6H	13H	148L
4	1	3		54	7	105	6	13	189
5	1	3		54	7	105	6	13	189
6	1	3		62	7	105	6	13	197
9	1	3		62	7	105	6	13	197
10	1	3		62	7	105	6	13	197
11	1	3		63	7	105	6	13	198
12	1	3		66H	6L	105	6	13	200
13	1	4	50H	41	6	105	6	13	226
16	1	3	50	40	6	105	6	13	224
17	1	3	50	40	11	105	6	13	229
18	1	3	50	41	12	105	6	13	231
19	1	3	50	40	12	105	6	13	230
20	1	3	50	42	12	105	6	13	232
23	1	3	50	41	12	105	6	13	231
24	1	3	50	41	18	107	6	13	239
25	1	3	50	42	28	108H	6	13	251
26	1	33	50	42	30	108	6	13	283
27	1	33	50	42	30	108	6	13	283
30	1	35H	50	42	31H	108	6	13	286H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Feb Strike 5.50				86Feb Strike 5.75				86Feb Strike 6.00			
Sep	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2	HOLIDAY				HOLIDAY				HOLIDAY			
3												30 0**N**
4												29 0**N**
5												27 0**N**
6												26 0**N**
9									27 0	27 0	27 0**L**	27 0
10												30 0**N**
11												27 0**N**
12												28 0**N**
13												28 0**N**
16												29 0**N**
17									32 0	32 0**H**	32 0	32 0
18												32 0**N**
19					20 0	20 0**H**	19 0**L**	19 0**A**				29 0**N**
20								19 0**N**				29 0**N**
23								14 5**N**				23 0**N**
24								14 0**N**				22 0**N**
25								16 0**N**				24 0**N**
26								15 0**N**				24 0**N**
27								16 0**N**				25 0**N**
30								16 0**N**				26 0**N**

	86Feb Strike 6.50				86Feb Strike 7.00			
Sep	Open	High	Low	Close	Open	High	Low	Close
2	HOLIDAY				HOLIDAY			
3								92 0**N**
4								88 0**N**
5					90 0	90 0**H**	90 0**L**	90 0
6								85 0**N**
9								90 0**N**
10								90 0**N**
11								88 0**N**
12								90 0**N**
13								90 0**N**
16								90 0**N**
17								97 0**N**
18								99 0**N**
19								91 0**A**
20								91 0**N**
23	42 0	45 0**H**	42 0**L**	45 0**B**				80 0**N**
24				47 0**N**				80 0**N**
25				48 0**N**				81 0**N**
26				50 0**N**				86 0**N**
27				52 0**N**				88 0**N**
30				53 0**N**				90 0**N**

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86FEB

Sep	5.50	5.75	6.00	6.50	7.00	TOTAL
2	HOLIDAY					
3						
4						
5					1**H**	1**L**
6						
9			5**H**			5**H**
10						
11						
12						
13						
16						
17			1**L**			1
18						
19	2**H**					2
20						
23				1**H**		1
24						
25						
26						
27						
30						
TOTAL	2		6	1	1	10

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86FEB

Sep	5.50	5.75	6.00	6.50	7.00	TOTAL
2	HOLIDAY					
3			4**L**		3**H**	7
4			4		3	7
5			4		2**L**	6**L**
6			4		2	6
9			9		2	11
10			9		2	11
11			9		2	11
12			9		2	11
13			9		2	11
16			9		2	11
17			10**H**		2	12
18			9		2	11
19	2**H**		9		2	13
20		2**H**	9		2	13
23		2	9	1**H**	2	14**H**
24		2	9	1	2	14
25		2	9	1	2	14
26		2	9	1	2	14
27		2	9	1	2	14
30		2	9	1	2	14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Apr Strike 6.50				86Apr Strike 6.75			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	**HOLIDAY**				**HOLIDAY**			
3				57.0**N**				73.0**N**
4				57.0**N**				71.0**N**
5				55.0**N**				70.0**N**
6				54.0**N**				69.0**N**
9				58.0**N**				73.0**N**
10				58.0**N**				73.0**N**
11				55.0**N**				70.0**N**
12				56.0**N**				72.0**N**
13				60.0**N**				75.0**N**
16				57.0**N**				72.0**N**
17				62.5**N**				78.0**N**
18				62.0**N**				79.0**N**
19				57.0**N**				72.0**N**
20				57.0**N**				72.0**N**
23				49.0**N**				63.0**N**
24				49.0**N**				64.0**N**
25				51.0**N**				65.0**N**
26				51.0**N**				67.0**N**
27				55.0**N**				70.0**N**
30				56.0**N**				72.0**N**

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86APR

Sep	**6.50**	**6.75**	**TOTAL**
2	**HOLIDAY**		
3			
4			
5			
6			
9			
10			
11			
12			
13			
16			
17			
18			
19			
20			
23			
24			
25			
26			
27			
30			
TOTAL			

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86APR

Sep	**6.50**	**6.75**	**TOTAL**
2	**HOLIDAY**		
3	1**H**	2**H**	3**H**
4	1	2	3
5	1	2	3
6	1	2	3
9	1	2	3
10	1	2	3
11	1	2	3
12	1	2	3
13	1	2	3
16	1	2	3
17	1	2	3
18	1	2	3
19	1	2	3
20	1	2	3
23	1	2	3
24	1	2	3
25	1	2	3
26	1	2	3
27	1	2	3
30	1	2	3

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Dec Strike 5.25				85Dec Strike 5.50				85Dec Strike 5.75			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.5N				3.0N				8.0N
2				1.0N				3.0N				8.0N
3				1.0A	1.6	1.6	1.6	1.6				4.0N
4				1.0N				2.0N				4.0N
7				1.0N				2.0N				4.0N
8				1.0N				2.0A				3.0A
9				1.0N				2.5N				4.0N
10				1.0A				2.0A				3.5A
11				1.0N	2.0	2.0H	2.0	2.0				3.0N
14				1.0N				2.0N				3.0N
15				1.0N				2.5N				3.5N
16				0.2N				0.8N				3.5N
17				0.1N				0.4N				2.5N
18				0.1N	0.5	0.5	0.5L	0.5	1.7	1.7H	1.7L	1.7
21				0.1N				0.7N				2.0N
22				0.1N				0.6N				2.0N
23				0.1N				0.6N				2.0N
24				0.1N				0.6N				2.0N
25				0.1N				0.3N				1.2N
28				0.1N				0.2N				1.0N
29				0.1N				0.2N				1.0N
30				0.1N				0.2N				1.5N
31				0.1N				0.2N				1.5N

	85Dec Strike 6.00				85Dec Strike 6.25				85Dec Strike 6.50			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	14.0	14.0H	13.5	13.5				29.0N				46.0N
2				13.5N				29.0N				46.0N
3	10.0	10.0	7.0	7.0	15.0	15.0	15.0	15.0	30.0	30.0	26.0L	26.0A
4	8.0	8.0	7.0	8.0				16.5N	26.0	27.0	26.0	27.0B
7				8.0A				16.0A	28.0	28.0	28.0	28.0
8	8.0	8.0	8.0	8.0				18.0N				30.0N
9				10.0N	18.0	19.0	18.0	19.0B	28.0	33.0	28.0	33.0
10	7.0	8.0	7.0	8.0B				18.0A				35.0N
11				8.0N	17.0	17.0	17.0	17.0	29.0	30.0	29.0	30.0
14				8.0N				17.0N				30.0N
15	6.0	7.0	6.0	7.0B	16.0	16.0	16.0	16.0				32.0N
16	7.0	9.0	7.0	9.0B	18.0	21.0H	18.0	21.0B				40.0N
17	8.0	8.0	7.0	7.0				18.0N	35.0	35.0H	33.0	34.0B
18	5.0	5.0	5.0	5.0				17.0N				32.0N
21				6.0N				17.0N				32.0N
22				6.0N				16.0N	27.0	30.0	27.0	30.0B
23				6.0N				16.0N	31.0	32.0	31.0	32.0
24	4.0	4.0	4.0L	4.0	16.0	16.0	14.5	14.5				32.0N
25				4.5N				15.0N				31.0N
28				4.5N				14.0N				32.0N
29	4.0	4.0	4.0	4.0	12.0	12.0	12.0L	12.0				31.0N
30				6.0N				18.0N				35.0N
31				6.0N	15.0	19.0	15.0	19.0				41.0N

	85Dec Strike 6.75				85Dec Strike 7.00			
Oct	Open	High	Low	Close	Open	High	Low	Close
1				67.0N				89.0N
2				67.0N				89.0N
3				42.0N				61.0N
4				45.0N				65.0N
7				45.0N				65.0N
8				48.0N				69.0N
9				52.0N				73.0N
10				54.0N				75.0N
11				48.0N				68.0N
14				48.0N				68.0N
15				50.0N				72.0N
16				62.0N				86.0N
17				57.0N				81.5N
18				54.0N				78.0N
21				54.0N				78.0N
22				52.0N				74.0N
23				53.0N				78.0N
24				53.0N				77.0N
25				52.0N				76.0N
28				54.0N				79.0N
29				53.0N				78.0N
30				58.0N				83.0N
31				64.0N				89.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 85DEC

Oct	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1				3					3
2									
3		1**L**		12**H**		2**L**			15
4				7	2	2			11
7						2			2
8				2					2
9					3	2			5
10				2					2
11					2	2			4
14									
15				1**L**	2				3
16		10**H**		2	1**L**				13
17				6	1	5**H**			12
18		10	11**H**	1					22**H**
21									
22						2			2
23						5			5
24				8	5**H**				13
25									
28									
29				12	1				13
30					2				2
31					1				1**L**
TOTAL		21	11	56	20	22			130

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 85DEC

Oct	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	1**H**	35**H**	50**L**	45**L**	31	108	6**H**	13**H**	289
2	1	35	50	45	30**L**	107	6	13	287**L**
3	1	35	50	55	30	107	6	13	297
4	1	35	50	58	32	108	6	13	303
7	1	35	50	57	32	108	6	13	302
8	1	35	50	58	32	108	6	13	303
9	1	35	50	58	34	108	6	13	305
10	1	35	50	57	33	108	6	13	303
11	1	35	50	58	35**H**	108	6	13	306
14	1	35	50	58	35	108	6	13	306
15	1	35	50	59	33	108	6	13	305
16	1	35	50	57	33	108	6	13	303
17	1	35	50	62	32	110**H**	6	13	309
18	1	34**L**	61**H**	61	32	110	6	13	318
21	1	34	61	61	32	110	6	13	318
22	1	34	61	60	32	107	6	13	314
23	1	34	61	60	32	107	6	13	314
24	1	34	61	64	34	107	6	13	320
25	1	34	61	64	34	107	6	13	320
28	1	34	61	64	34	107	6	13	320
29	1	34	61	72**H**	34	105**L**	6	13	326**H**
30	1	34	61	72	34	105	6	13	326
31	1	34	61	72	33	105	6	13	325

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Feb Strike 5.75				**86Feb Strike 6.00**				**86Feb Strike 6.25**			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				16.0**N**				25.5**N**				
2				15.0**N**	23.0	23.0**H**	23.0	23.0				
3	10.0	10.0**H**	9.0	9.0**A**	14.0	14.0	14.0**L**	14.0				
4				10.5**N**				17.0**N**	29.0	29.0**H**	25.0**L**	25.0**A**
7				10.0**N**				17.0**N**				25.0**N**
8				11.0**N**				18.0**N**				27.0**N**
9				12.0**N**	17.0	18.0	17.0	18.0				30.0**N**
10				12.0**N**	18.0	18.0	18.0	18.0				30.0**N**
11				11.0**N**				17.0**N**				28.0**N**
14				11.0**N**				17.0**N**				27.0**N**
15				11.5**N**				18.0**N**				28.0**N**
16				13.0**N**	20.0	20.0	20.0	20.0				32.0**N**
17				11.0**N**				19.0**N**				30.0**N**
18	9.8	9.8	9.8	9.8				18.0**N**				29.0**N**
21				10.0**N**				18.0**N**	28.0	28.0	28.0	28.0
22				10.0**N**	17.0	17.0	17.0	17.0				27.0**N**
23				10.0**N**				17.0**N**				27.0**N**
24				10.0**N**				17.0**N**				27.0**N**
25				10.0**N**				17.0**N**				27.0**N**
28				8.0**N**				16.0**N**				26.0**N**
29				7.5**N**				15.5**N**				25.0**N**
30				8.0**N**	15.0	15.0	15.0	15.0				27.0**N**
31	8.0	8.0	8.0**L**	8.0				16.0**N**				27.0**N**

	86Feb Strike 6.50				**86Feb Strike 7.00**			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				52.0**N**				90.0**N**
2				52.0**N**				90.0**N**
3				36.0**N**				65.0**N**
4				38.0**N**				69.0**N**
7				37.5**N**				68.5**N**
8				40.0**N**				71.0**N**
9	42.0	42.0**H**	42.0	42.0				75.0**N**
10				43.0**N**				77.0**N**
11	39.0	39.0	39.0**L**	39.0				71.0**N**
14				39.0**N**				70.0**N**
15				41.0**N**				74.0**N**
16				46.0**N**				85.0**N**
17				44.0**N**				80.0**N**
18				43.0**N**				79.0**N**
21				43.0**N**				79.0**N**
22				41.0**N**				75.0**N**
23				41.0**N**				75.0**N**
24				41.0**N**				75.0**N**
25				41.0**N**				75.0**N**
28				40.0**N**				76.0**N**
29				39.0**N**				75.0**N**
30				42.0**N**				81.0**N**
31				42.0**N**				81.0**N**

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86FEB

Oct	5.75	6.00	6.25	6.50	7.00	TOTAL
1						
2		1**L**				1**L**
3	2**L**	4				6
4		1				1
7						
8						
9		1		1**L**		2
10		2				2
11				2**H**		2
14						
15						
16		1				1
17						
18	10**H**					10**H**
21						
22		6**H**	1**H**			7
23						
24						
25						
28						
29						
30		1				1
31	5	1				6
TOTAL	17	18	1	3		39

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86FEB

Oct	5.75	6.00	6.25	6.50	7.00	TOTAL
1	2**L**	9**L**		1**L**	2**H**	14**L**
2	2	10		1	2	15
3	3	13		1	2	19
4	3	13	1**L**	1	2	20
7	3	13	1	1	2	20
8	3	13	1	1	2	20
9	3	14	1	1	2	21
10	3	13	1	1	2	20
11	3	13	1	3**H**	2	22
14	3	13	1	3	2	22
15	3	13	1	3	2	22
16	3	14	1	3	2	23
17	3	14	1	3	2	23
18	13	14	1	3	2	33
21	13	14	1	3	2	33
22	13	20	2**H**	3	2	40
23	13	20	2	3	2	40
24	13	20	2	3	2	40
25	13	20	2	3	2	40
28	13	20	2	3	2	40
29	13	20	2	3	2	40
30	13	21	2	3	2	41
31	18**H**	22**H**	2	3	2	47**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS

OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Apr Strike 6.50				**86Apr Strike 6.75**				**86Apr Strike 7.00**			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				53.0**N**				69.0**N**				
2				53.0**N**				69.0**N**				
3				38.0**N**				52.0**N**	60.0	64.0**H**	60.0**L**	64.0**B**
4				42.0**A**				54.0**N**				70.0**N**
7				40.0**A**				54.0**N**				70.0**N**
8	40.0	40.0	40.0**L**	40.0				55.0**N**				72.0**N**
9	40.0	43.5	40.0	43.5**B**				60.0**N**				75.0**N**
10				46.5**N**				61.0**N**				77.0**N**
11				43.0**N**				57.0**N**				72.0**N**
14	43.0	43.0	43.0	43.0				56.0**N**				72.0**N**
15				44.5**N**				58.0**N**				75.0**N**
16				51.0**N**				66.0**N**				85.0**N**
17	46.0	47.0**H**	46.0	47.0				63.0**N**				81.0**N**
18				47.0**N**				62.0**N**				79.0**N**
21				47.0**N**				62.0**N**				78.0**N**
22	40.0	43.0	40.0	43.0**B**				59.0**N**				76.0**N**
23				46.0**N**				61.0**N**				78.0**N**
24				45.0**N**				60.0**N**				77.0**N**
25				43.0**N**				59.0**N**				77.0**N**
28				43.0**N**				58.0**N**				76.0**N**
29				42.0**N**				57.0**N**				75.0**N**
30				45.0**N**				61.0**N**				80.0**N**
31				47.0**N**				64.0**N**				83.0**N**

SILVER PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 86APR

Oct	6.50	6.75	7.00	TOTAL
1				
2				
3				
4				
7				
8	1**L**			1**L**
9	1			1
10				
11				
14	1			1
15				
16				
17	4**H**			4**H**
18				
21				
22	2			2
23				
24				
25				
28				
29				
30				
31				
TOTAL	9			9

SILVER PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 86APR

Oct	6.50	6.75	7.00	TOTAL
1	1**L**	2**H**		3**L**
2	1	2		3
3	1	2	1**H**	4
4	1	2	1	4
7	1	2	1	4
8	2	2	1	5
9	3	2	1	6
10	3	2	1	6
11	3	2	1	6
14	4	2	1	7
15	4	2	1	7
16	4	2	1	7
17	6	2	1	9
18	6	2	1	9
21	6	2	1	9
22	7**H**	2	1	10**H**
23	7	2	1	10
24	7	2	1	10
25	7	2	1	10
28	7	2	1	10
29	7	2	1	10
30	7	2	1	10
31	7	2	1	10

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Jun Strike 6.00

Oct	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24				
25	25 0	25 0**H**	25 0**L**	25 0
28				24 0**N**
29				23 0**N**
30				24 0**N**
31				26 0**N**

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Oct	6.00	TOTAL
1		
2		
3		
4		
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22		
23		
24		
25	1**H**	1**H**
28		
29		
30		
31		
TOTAL	1	1

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Oct	6.00	TOTAL
1		
2		
3		
4		
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22		
23		
24		
25	1**H**	1**H**
28	1	1
29	1	1
30	1	1
31	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	85Dec Strike 5.25				85Dec Strike 5.50				85Dec Strike 5.75			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.1**N**				0.2**N**				2.0**N**
4				0.2**N**				0.5**N**				2.0**N**
5				0.1**N**				0.2**N**				1.5**N**
6				0.1**N**	0.3	0.3**H**	0.3**L**	0.3				1.0**N**
7				0.1**N**				0.1**N**				1.1**N**
8				0.1**N**				0.1**N**				0.5**N**
11				0.1**N**				0.2**N**				0.5**N**
12				0.1**N**				0.1**N**				0.4**N**
13				0.1**N**				0.1**N**				0.2**N**
14				0.1**A**				0.1**A**				0.1**A**
15				0.1**A**				0.1**A**				0.1**A**
18												
19												
20												
21												
22												
25												
26												
27												
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
29												

	85Dec Strike 6.00				85Dec Strike 6.25				85Dec Strike 6.50			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				7.0**N**				19.0**N**				38.0**N**
4	7.0	7.0	7.0	7.0				19.0**N**				39.0**N**
5				6.0**N**	17.0	20.0	17.0	20.0**B**				40.0**N**
6	6.0	6.0	6.0	6.0	17.0	18.0	17.0	18.0**B**	40.0	40.0	40.0	40.0
7	8.0	8.0**H**	7.0	7.0**A**	19.0	22.0**H**	19.0	22.0**B**	45.0	45.0**H**	45.0	45.0
8	5.0	5.0	5.0	5.0	20.0	20.0	16.0	16.0**A**				37.0**N**
11				3.0**N**	17.0	17.0	17.0	17.0				41.0**N**
12	2.5	2.5	2.0	2.0**A**				11.0**N**				34.0**N**
13				1.0**N**	5.0	8.0	5.0**L**	8.0**B**				31.0**N**
14	0.5	0.5	0.2**L**	0.2	6.0	11.0	6.0	11.0**B**	30.0	35.0	30.0**L**	35.0**B**
15				0.1**A**	10.0	15.0	10.0	15.0**B**	35.0	40.0	35.0	40.0**B**
18												
19												
20												
21												
22												
25												
26												
27												
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
29												

	85Dec Strike 6.75				85Dec Strike 7.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				61.0**N**				85.0**N**
4				61.0**N**				85.0**N**
5				64.0**N**				89.0**N**
6				64.0**N**				89.0**N**
7				70.0**N**				95.0**N**
8				62.0**N**				87.0**N**
11				65.0**N**				90.0**N**
12				58.0**N**	88.0	88.0**H**	84.0**L**	84.0**A**
13				55.0**N**				80.0**N**
14				61.0**N**				86.0**N**
15				65.0**N**				90.0**N**
18								
19								
20								
21								
22								
25								
26								
27								
28	**HOLIDAY**				**HOLIDAY**			
29								

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT VOLUME OF SALES

REPORTED IN CONTRACTS-FUTURE 85DEC

Nov	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1									
4				1L	1L				2
5					1				1L
6		30H		11	2	2H			45H
7				4	3	1L			8
8					3				3
11				3	12H				15
12				2					2
13					1			2H	3
14				20H	7	1			28
15				5	6	1			12
18									
19									
20									
21									
22									
25									
26									
27									
28	HOLIDAY								
29									
TOTAL		30		46	36	5		2	119

SILVER PUT OPEN CONTRACTS

REPORTED IN CONTRACTS-FUTURE 85DEC

Nov	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	1H	34H	61H	72H	33H	105H	6H	13H	325H
4	1	34	61	62	33	104L	6	13	314
5	1	34	61	62	33	104	6	13	314
6	1	25L	61	62	31	104	6	13	303
7	1	25	61	60	28	104	6	13	298
8	1	25	61	58	26	104	6	13	294
11	1	25	61	60	17	104	6	13	287
12	1	25	61	61	17	104	6	13	288
13	1	25	61	61	17	104	6	13	288
14	1	25	61	41L	16L	105	6	13	268L
15									
18									
19									
20									
21									
22									
25									
26									
27									
28	HOLIDAY								
29									

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Feb Strike 5.75				86Feb Strike 6.00				86Feb Strike 6.25			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				9.0**N**	16.0	17.0	16.0	17.0**B**	30.0	30.0**H**	29.0	29.0**A**
4				9.0**N**				17.0**N**	26.0	26.0	26.0	26.0
5				8.0**N**				16.0**N**				28.0**N**
6				8.0**N**	16.0	17.0	16.0	17.0	28.0	28.0	28.0	28.0
7				9.0**N**	17.0	18.0**H**	17.0	18.0				30.0**N**
8				7.0**N**	18.0	18.0	16.0	16.0**A**				26.0**N**
11				8.0**N**				16.0**N**				27.0**N**
12				6.0**N**				13.0**N**				24.0**N**
13				5.0**N**				11.0**N**				20.0**N**
14				5.5**N**				12.0**N**				23.0**N**
15				6.0**N**				13.0**N**	25.0	25.0	25.0	25.0
18				6.0**N**				13.0**N**	26.0	26.0	25.0	25.0**A**
19				6.0**N**	13.0	13.0	13.0	13.0				25.0**N**
20				5.0**N**				12.0**N**				22.0**N**
21				5.0**N**				12.0**N**				22.0**N**
22				4.0**N**				8.0**N**				18.0**N**
25				3.0**N**				7.0**N**				15.0**N**
26				3.0**N**				8.0**N**				16.0**N**
27				3.0**N**	9.0	9.0	9.0**L**	9.0	19.0	19.0	19.0**L**	19.0
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
29				4.0**N**				11.0**N**				23.0**N**

	86Feb Strike 6.50				86Feb Strike 7.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				42.0**N**				81.0**N**
4				42.0**N**				81.0**N**
5				43.0**N**				84.0**N**
6				43.0**N**				84.0**N**
7				47.0**N**				87.0**N**
8				42.0**N**				80.0**N**
11				42.0**N**				82.0**N**
12				39.0**N**				80.0**N**
13				35.0**N**				75.0**N**
14				38.0**N**				79.0**N**
15				42.0**N**				84.0**N**
18				41.0**N**				83.0**N**
19				41.0**N**				83.0**N**
20				38.0**N**				77.0**N**
21				37.0**N**				77.0**N**
22				31.0**N**				72.0**N**
25				28.0**N**				65.0**N**
26				30.0**N**				69.0**N**
27				35.0**N**				77.0**N**
28	**HOLIDAY**				**HOLIDAY**			
29	40.0	40.0**H**	40.0**L**	40.0				87.0**N**

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86FEB

Nov	5.75	6.00	6.25	6.50	7.00	TOTAL
1		1**L**	1**L**			2
4			2			2
5						
6		7**H**	1			8**H**
7		1				1**L**
8		1				1
11						
12						
13						
14						
15						
18			3**H**			3
19		1				1
20						
21						
22						
25						
26						
27		4	1			5
28	**HOLIDAY**					
29			1			1
TOTAL		15	9			24

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86FEB

Nov	5.75	6.00	6.25	6.50	7.00	TOTAL
1	18**H**	22	2**L**	3**H**	2**H**	47
4	18	20**L**	3	3	2	46**L**
5	18	20	3	3	2	46
6	18	23	4	3	2	50
7	18	24	4	3	2	51
8	18	24	4	3	2	51
11	18	24	4	3	2	51
12	18	24	4	3	2	51
13	18	24	4	3	2	51
14	18	24	4	3	2	51
15	18	24	4	3	2	51
18	18	24	3	3	2	50
19	18	25**H**	3	3	2	51
20	18	25	3	3	2	51
21	18	25	3	3	2	51
22	18	25	3	3	2	51
25	18	25	3	3	2	51
26	18	25	3	3	2	51
27	18	25	4	3	2	52
28	**HOLIDAY**					
29	18	25	5**H**	3	2	53**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Apr Strike 6.25

Nov	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15	42.0	42.0H	42.0	42.0
18				28.0N
19				
20				
21				
22				
25				
26	21.0	21.0	21.0L	21.0
27				24.0N
28	HOLIDAY			
29				26.0N

86Apr Strike 6.50

Nov	Open	High	Low	Close
1				47.0N
4				47.0N
5				45.0N
6	45.0	45.0H	45.0	45.0
7				48.0N
8				45.0N
11				45.0N
12				41.0N
13				40.0N
14				42.0N
15				43.0B
18				42.0N
19				42.0N
20				39.0N
21				39.0N
22				36.0N
25				32.0N
26	34.0	34.0	34.0L	34.0
27				38.0N
28	HOLIDAY			
29				41.0N

86Apr Strike 6.75

Nov	Open	High	Low	Close
1				64.0N
4				64.0N
5				62.0N
6				62.0N
7				65.0N
8				61.0N
11				61.0N
12				58.0N
13				55.0N
14				59.0N
15				60.0N
18				59.0N
19				59.0N
20				56.0N
21				56.0N
22				52.0N
25				47.0N
26				49.0N
27				55.0N
28	HOLIDAY			
29				60.0N

86Apr Strike 7.00

Nov	Open	High	Low	Close
1				83.0N
4				82.0N
5				81.0N
6				82.0N
7				84.0N
8				80.0N
11				80.0N
12	81.0	81.0H	77.0L	77.0A
13				75.0N
14				79.0N
15				80.0N
18				80.0N
19				80.0N
20				76.0N
21				76.0N
22				71.0N
25				67.0N
26				69.0N
27				75.0N
28	HOLIDAY			
29				82.0N

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86APR

Nov	6.25	6.50	6.75	7.00	TOTAL
1					
4					
5					
6		2H			2
7					
8					
11					
12					
13				2H	2
14					
15					
18		1L			1L
19					
20					
21					
22					
25					
26	1H	2			3H
27					
28	HOLIDAY				
29					
TOTAL	1	5		2	8

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86APR

Nov	6.25	6.50	6.75	7.00	TOTAL
1		7	2H	1L	10
4		7	2	1	10
5		7	2	1	10
6		7	2	1	10
7		7	2	1	10
8		6L	2	1	9L
11		6	2	1	9
12		6	2	1	9
13		6	2	3H	11
14		6	2	3	11
15		6	2	3	11
18		6	2	3	11
19		6	2	3	11
20		6	2	3	11
21		6	2	3	11
22		6	2	3	11
25		6	2	3	11
26	1H	8H	2	3	14H
27	1	8	2	3	14
28	HOLIDAY				
29	1	8	2	3	14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Jun Strike 6.00				86Jun Strike 6.50			
Nov	Open	High	Low	Close	Open	High	Low	Close
1				26.0N				
4				27.0N				
5				23.0N				
6				22.0N				
7				25.0N				
8				25.0N				
11				25.0N				
12				21.0N				
13				20.0N				
14				22.0N				
15				22.0N				
18				22.0N				
19				22.0N				
20				20.0N				
21				20.0N				
22				17.0N				
25				16.0N				
26				17.0A				
27	17.0	17.0H	17.0L	17.0				
28	HOLIDAY				HOLIDAY			
29				22.0N	43.0	45.0H	43.0L	45.0B

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Nov	6.00	6.50	TOTAL
1			
4			
5			
6			
7			
8			
11			
12			
13			
14			
15			
18			
19			
20			
21			
22			
25			
26			
27	1L		1L
28	HOLIDAY		
29	2H	1H	3H
TOTAL	3	1	4

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Nov	6.00	6.50	TOTAL
1	1L		1L
4	1		1
5	1		1
6	1		1
7	1		1
8	1		1
11	1		1
12	1		1
13	1		1
14	1		1
15	1		1
18	1		1
19	1		1
20	1		1
21	1		1
22	1		1
25	1		1
26	1		1
27	2		2
28	HOLIDAY		
29	4H	1H	5H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Feb Strike 5.50

Dec	Open	High	Low	Close
2				
3				
4				
5				
6				
9	3.0	3.0	3.0	3.0
10				5.0N
11	5.0	5.0	5.0	5.0
12				4.0N
13				3.0N
16				2.5N
17				4.5N
18	6.0	6.0H	4.0	4.0
19				3.0N
20	2.0	2.0	2.0L	2.0
23				3.5N
24				3.0N
25	HOLIDAY			
26				4.0N
27				2.5N
30				2.5N
31				3.0N

86Feb Strike 5.75

Dec	Open	High	Low	Close
2				4.0N
3				4.0N
4				5.0N
5				4.5N
6				4.5N
9				10.0N
10				13.0N
11				13.0N
12				11.0N
13				9.0B
16				8.0N
17	8.0	12.0H	8.0	12.0B
18	11.0	12.0	9.0	9.0A
19				9.0N
20	7.5	7.5	7.5L	7.5
23				11.0N
24				10.0N
25	HOLIDAY			
26				11.0N
27				8.0N
30				7.0N
31				7.5N

86Feb Strike 6.00

Dec	Open	High	Low	Close
2				10.0N
3				10.0N
4				12.0N
5				11.0N
6	10.0	11.5	10.0L	10.0
9	15.0	21.0	15.0	21.0B
10	23.0	24.0	23.0	24.0B
11	26.0	26.0H	25.0	25.0
12	21.0	23.5	21.0	23.5
13				19.0B
16				18.5N
17	18.0	25.0	18.0	25.0B
18	21.0	21.0	21.0	21.0
19	19.0	21.0	19.0	21.0B
20	19.0	19.0	19.0	19.0
23				25.0N
24				24.0N
25	HOLIDAY			
26				26.0N
27				20.0N
30	18.0	18.0	17.0	17.0
31	19.0	19.0	18.0	18.0A

86Feb Strike 6.25

Dec	Open	High	Low	Close
2				21.0N
3				21.0N
4				25.0N
5				23.5N
6	21.0	23.0	21.0L	23.0B
9				40.0N
10	40.0	43.0	40.0	43.0B
11	46.0	46.0H	44.0	45.0B
12				42.0N
13	41.0	41.0	41.0	41.0
16				33.0N
17				45.0N
18				39.0N
19				40.0N
20				38.0N
23				45.0N
24				43.5N
25	HOLIDAY			
26				46.0N
27				38.0N
30				37.5N
31				38.0N

86Feb Strike 6.50

Dec	Open	High	Low	Close
2	42.0	42.0	38.0L	38.0A
3				38.0N
4				43.0N
5				42.0N
6				43.0N
9	57.0	62.0H	57.0	62.0B
10				67.0N
11				70.0N
12				61.0N
13				58.0N
16				56.0N
17				69.0N
18				62.0N
19				63.0N
20				61.0N
23				74.0N
24				72.0N
25	HOLIDAY			
26				70.0N
27				61.0N
30				60.5N
31				62.0N

86Feb Strike 7.00

Dec	Open	High	Low	Close
2				83.0N
3				83.0N
4				90.0N
5				88.0N
6				91.0N
9				112.0N
10				115.0N
11				118.0N
12				110.0N
13				107.0N
16				104.0N
17				117.0N
18				111.0N
19				112.0N
20				111.0N
23				119.0N
24				117.0N
25	HOLIDAY			
26				120.0N
27				110.0N
30				110.0N
31				112.0N

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86FEB

Dec	5.50	5.75	6.00	6.25	6.50	7.00	TOTAL
2					3H		3
3							
4							
5							
6			9	1L			10
9	1L		14		1L		16
10			1L	1			2
11	1		2	3H			6
12			2				2
13				1			1L
16							
17		1L	2				3
18	3H	3H	1				7
19			5				5
20	1	2	1				4
23							
24							
25	HOLIDAY						
26							
27							
30			100H				100H
31			1				1
TOTAL	6	6	138	6	4		160

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86FEB

Dec	5.50	5.75	6.00	6.25	6.50	7.00	TOTAL
2		18L	25L	5H	5H	2H	55
3		18	25	5	5	2	55
4		18	25	4	5	2	54L
5		18	25	4	5	2	54
6		18	32	5	5	2	62
9	1L	18	45	5	5	2	76
10	1	18	46	4	5	2	76
11	2	18	46	2L	5	2	75
12	2	18	45	2	5	2	74
13	2	18	45	2	5	2	74
16	2	18	44	2	5	2	73
17	2	19	44	2	5	2	74
18	5H	21H	44	2	5	2	79
19	5	21	49	2	5		82
20	5	19	49	2	5		80
23	5	19	49	2	5		80
24	5	19	49	2	5		80
25	HOLIDAY						
26	5	19	49	2	5		80
27	4	19	49	2	5		79
30	4	19	149H	2	5		179H
31	4	19	149	2	5		179

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

86Apr Strike 5.50

Dec	Open	High	Low	Close
2				
3				
4				
5				
6				
9	8.0	8.0	8.0	8.0
10				8.0N
11				9.0N
12				7.0N
13				6.0N
16				5.0N
17				9.5N
18	12.0	12.0H	7.0L	7.0A
19				7.0N
20				5.0N
23				8.0N
24				7.0N
25	HOLIDAY			
26				8.0N
27				7.0N
30				6.5N
31				6.0N

86Apr Strike 5.75

Dec	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10	15.0	16.0	15.0	16.0B
11				17.0N
12	15.0	15.0	15.0	15.0
13				14.0N
16				12.0N
17				18.0A
18	18.0	18.0H	14.0L	14.0A
19				14.0N
20				12.0N
23				16.0N
24				15.0N
25	HOLIDAY			
26	18.0	18.0	18.0	18.0
27	14.0	14.0	14.0	14.0
30				13.5N
31				13.0N

86Apr Strike 6.00

Dec	Open	High	Low	Close
2				
3				
4				
5				
6				
9	20.0	23.0	20.0L	23.0B
10	25.0	27.0	25.0	27.0B
11	29.0	29.0H	27.0	27.0
12				25.0N
13				23.0N
16				22.0N
17				31.0N
18				24.0N
19				24.5N
20				22.0N
23				28.0N
24				27.0N
25	HOLIDAY			
26				30.0N
27				25.0N
30				24.5N
31				24.5N

86Apr Strike 6.25

Dec	Open	High	Low	Close
2				24.0N
3				24.0N
4	24.0	24.0H	24.0L	24.0
5				27.0N
6				28.0N
9				40.0N
10				44.0N
11				45.0N
12				43.0N
13				41.0N
16				40.0N
17				47.0N
18				39.0N
19				40.0N
20				37.0N
23				46.0N
24				46.0N
25	HOLIDAY			
26				47.0N
27				40.0N
30				39.0N
31				39.0N

86Apr Strike 6.50

Dec	Open	High	Low	Close
2				39.0N
3				39.0N
4				44.0N
5				43.0N
6	43.0	43.0	43.0L	43.0
9				59.0N
10				63.0N
11				65.0N
12				63.0N
13				61.0N
16				59.0N
17				66.0N
18				58.0N
19				59.0N
20	56.0	56.0H	56.0	56.0
23				65.0N
24				63.5N
25	HOLIDAY			
26				66.0N
27				59.0N
30				58.0N
31				58.0N

86Apr Strike 6.75

Dec	Open	High	Low	Close
2				56.0N
3				56.0N
4				62.0N
5				62.0N
6	66.0	66.0H	66.0L	66.0
9				80.0N
10				84.0N
11				86.0N
12				84.0N
13				80.0N
16				78.0N
17				88.0N
18				80.0N
19				81.0N
20				79.0N
23				87.0N
24				85.0N
25	HOLIDAY			
26				88.0N
27				80.0N
30				79.0N
31				80.0N

86Apr Strike 7.00

Dec	Open	High	Low	Close
2				78.0N
3				78.0N
4				83.0N
5				83.0N
6				86.0N
9				103.0N
10				107.0N
11				110.0N
12				107.0N
13				104.0N
16				102.0N
17				111.0N
18				103.0N
19				105.0N
20				102.0N
23				111.0N
24				109.0N
25	HOLIDAY			
26				112.0N
27				102.0N
30				102.0N
31				105.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86APR

Dec	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
2								
3								
4				1H				1L
5								
6					1L			1
9	2H		2H			1H		5H
10		1H	1L					2
11			1					1
12		1						1
13								
16								
17								
18	1L	1						2
19								
20								
23					2H			2
24								
25	HOLIDAY							
26		1						1
27		1						1
30								
31								
TOTAL	3	5	4	1	3	1		17

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86APR

Dec	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
2				1L	8	2H	3H	14L
3				1	8	2	3	14
4				2H	8	2	3	15
5				2	8	2	3	15
6				2	9H	2	3	16
9	2L		2L	2	9	2	3	20
10	2	1L	3	2	9	2	3	22
11	2	1	4H	2	9	2	3	23
12	2	1	4	2	9	2	3	23
13	2	1	4	2	9	2	3	23
16	2	1	4	2	9	2	3	23
17	2	1	4	2	9	2	3	23
18	3H	2	4	2	9	2	3	25
19	3	2	4	2	9	2	3	25
20	3	2	4	2	9	2	3	25
23	3	2	4	2	9	2	3	25
24	3	2	4	2	9	2	3	25
25	HOLIDAY							
26	3	3H	4	2	9	2	3	26H
27	3	3	4	2	7L	2	3	24
30	3	3	4	2	7	2	3	24
31	3	3	4	2	7	2	3	24

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SILVER PUT OPTIONS PREMIUMS
OPEN, HIGH, LOW AND CLOSE
CENTS PER TROY OUNCE

	86Jun Strike 6.00				86Jun Strike 6.50			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2				22.0**N**				45.0**N**
3				20.0**N**				45.0**N**
4				21.0**N**				46.0**N**
5	18.0	18.0	18.0	18.0				44.0**N**
6	18.0	19.0	17.0**L**	19.0**B**				45.0**N**
9	24.0	27.0	24.0	27.0**B**				60.0**N**
10	30.0	30.0	30.0	30.0				60.0**N**
11	31.0	31.0**H**	31.0	31.0	64.0	64.0**H**	64.0**L**	64.0
12				29.0**N**				62.0**N**
13				27.0**N**				60.0**N**
16				25.0**N**				55.0**N**
17				32.0**N**				64.0**N**
18				28.0**N**				58.0**N**
19				28.0**N**				59.0**N**
20				27.0**N**				58.0**N**
23				31.0**N**				63.0**N**
24				30.0**N**				62.0**N**
25	**HOLIDAY**				**HOLIDAY**			
26				31.0**N**				63.0**N**
27				27.0**N**				57.0**N**
30				27.0**N**				57.0**N**
31				28.0**N**				59.0**N**

SILVER PUT VOLUME OF SALES
REPORTED IN CONTRACTS-FUTURE 86JUN

Dec	6.00	6.50	TOTAL
2			
3			
4			
5	1**L**		1**L**
6	1		1
9	4**H**		4**H**
10	1		1
11	2	2**H**	4
12			
13			
16			
17			
18			
19			
20			
23			
24			
25	**HOLIDAY**		
26			
27			
30			
31			
TOTAL	9	2	11

SILVER PUT OPEN CONTRACTS
REPORTED IN CONTRACTS-FUTURE 86JUN

Dec	6.00	6.50	TOTAL
2	4**L**	1**L**	5**L**
3	4	1	5
4	4	1	5
5	5	1	6
6	6	1	7
9	9	1	10
10	9	1	10
11	10**H**	3**H**	13**H**
12	10	3	13
13	10	3	13
16	10	3	13
17	10	3	13
18	10	3	13
19	10	3	13
20	10	3	13
23	10	3	13
24	10	3	13
25	**HOLIDAY**		
26	10	3	13
27	10	3	13
30	10	3	13
31	10	3	13

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

Kilo Gold futures
Chicago Board of Trade

Basic Trading Unit	One kilogram (32.15 troy ounces) of gold
Deliverable Grade	One bar of refined gold (995 fine) weighing at least one kilogram (32.15 troy ounces) and bearing brands and markings approved by the CBOT
Delivery Method	By vault receipt issued by a CBOT-approved vault in Chicago or in New York
Price Quotation	In dollars and cents per troy ounce
Minimum Fluctuation	$0.10 per troy ounce, rounded to $3.22 per contract
Daily Price Limit	$50 per troy ounce ($1,607.50 per contract) above or below the previous day's settlement price
Position Limit	Refer to Rules and Regulations
Contract Months	The current month and the next two calendar months and February, April, June, August, October, and December
***Initial Margin**	$500 per contract
***Maintenance Margin**	$300 per contract
***Hedging Margin**	$300 per contract
Last Trading Day	Four days before the last business day in the current delivery month
Trading Hours (Chicago Time)	8:00 a.m. to 1:30 p.m.
Ticker Symbol	KI

*Margins are subject to change and may not reflect actual margin deposits requested by member firms.
As of December 31, 1985

CHICAGO BOARD OF TRADE
32.15 Oz. Kilo Gold Deliveries Against Futures Commitments (Contracts)

1985	Feb.	Last Date Assigned	Mar.	Last Date Assigned	Apr.	Last Date Assigned	May	Last Date Assigned	June	Last Date Assigned	July	Last Date Assigned	Aug.	Last Date Assigned	Oct.	Last Date Assigned	Nov.	Last Date Assigned	Dec.	Last Date Assigned
1	687	01/15/85			1,328	02/28/85					51	06/06/85	706	07/30/85	143	09/27/85				
2					31	03/04/85							84	07/31/85	4	09/27/85			317	11/20/85
3					50	03/04/85			843	05/30/85									80	11/27/85
4	10	01/15/85							51	05/30/85									42	11/27/85
5	29	01/15/85	2	02/04/85		Holiday			44	05/30/85			29	07/31/85					7	11/27/85
6	34	01/28/85	1	02/04/85					26	05/31/85			20	08/01/85			2	11/04/85	10	11/29/85
7	8	01/28/85							3	05/31/85			2	08/01/85						
8	1	01/28/85	3	02/27/85	51	03/29/85							6	08/01/85						
9					8	03/29/85							3	08/01/85					3	11/29/85
10									23	05/31/85									2	11/29/85
11					1	03/29/85			3	05/31/85									1	11/29/85
12									1	05/31/85									4	12/02/85
13									8	05/31/85									6	12/02/85
14									2	05/31/85										
15	2	01/28/85			2	03/29/85														
16							2	05/14/85					3	08/02/85					3	12/02/85
17							1	05/15/85	1	05/31/85									2	12/02/85
18		Holiday							12	06/06/85										
19			2	03/08/85	42	04/08/85			2	06/06/85									2	12/02/85
20									4	06/06/85			1	08/02/85					29	12/09/85
21													4	08/02/85						
22	1	01/28/85																		
23											1	07/22/85							1	12/12/85
25	3	01/28/85			7	04/18/85			5	06/07/85										Holiday
26					11	04/24/85			3	06/11/85			2	08/06/85					9	12/28/85
27									4	06/25/85										
28	3	02/25/85																		
29					1	04/24/85							3	08/23/85			1	11/15/85		
30															3	10/23/85				
31															1	10/28/85			1	12/20/85
Totals	778		8		1,532		3		1,035		52		863		151		3		519	

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[1] Last date which commodity was assigned

GOLD SALIENT STATISTICS

GOLD EXPORTS

Includes Ore Base, Bullion, and Scrap
(Troy Ounces)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.	Total
1985	264,459	191,014	595,784	281,281	238,325	246,241	376,156	275,111	394,187	507,218	—	—	—
1984	229,904	297,795	278,112	253,083	296,749	404,846	856,417	881,770	300,933	572,812	289,378	319,291	4,981,090
1983	407,222	251,296	288,382	175,801	302,578	218,578	280,412	171,209	344,535	253,058	183,170	262,792	3,139,022
1982	251,124	100,251	101,970	204,533	108,021	333,304	345,025	235,326	461,912	397,857	238,927	192,154	2,970,394
1981	404,952	616,792	456,189	298,065	483,757	850,440	965,622	245,061	366,475	34,351	310,973	347,730	6,437,000
1980	346,725	147,454	721,714	1,185,813	468,609	341,807	45,263	184,412	148,376	474,620	313,985	323,419	4,702,197
1979	1,133,952	1,232,307	1,444,703	1,390,003	1,828,230	1,124,151	1,571,624	1,470,091	923,084	1,790,343	2,129,029	89,631	16,127,148
1978	1,060,501	146,269	207,156	1,028,195	188,261	125,948	221,547	139,269	1,131,445	206,240	965,446	89,213	5,509,490
1977	1,096,830	480,769	42,093	13,177	451,903	189,134	1,651,847	664,205	50,374	1,611,848	790,726	1,638,000	8,670,000
1976	71,290	450,617	43,579	63,391	52,132	91,853	515,839	782,659	361,715	651,434	66,523	379,732	3,530,764

Source: U.S. Bureau of Mines

GOLD REGISTRATION

End of Month, Chicago
(In 100 Troy Ounce Contracts)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
1985	42	42	42	42	42	42	42	42	42	42	42	42
1984	85	59	45	43	43	43	43	43	43	43	43	42
1983	120	120	120	120	120	120	97	89	89	89	85	85
1982	85	85	85	81	81	97	97	96	97	92	119	129
1981	575	555	512	503	455	383	381	326	326	326	324	199
1980	724	724	724	623	623	623	623	584	584	584	584	584
1979	468	468	409	394	409	503	502	661	629	647	647	647
1978	492	491	490	490	489	486	462	480	49	478	474	469
1977	165	165	164	163	160	171	167	165	165	180	180	190

Note: 1977-79 Reported in 96.450 Oz. Contracts
Source: Chicago Board of Trade Weighmaster

GOLD

U.S. Mine Production of Recoverable Gold
(Troy Ounces)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.	Total
1985	136,845	141,648	155,140	145,787	153,099	151,888	158,213	159,408	188,593	185,488	—	—	—
1984	128,262	132,239	158,967	152,277	167,020	178,214	170,261	167,070	162,836	170,072	159,302	155,624	1,901,874
1983	114,079	111,734	129,716	133,548	143,464	140,313	141,313	149,193	149,154	146,350	136,233	124,780	1,619,877
1982	91,741	96,156	117,038	115,249	119,804	97,004	95,299	94,659	92,722	108,959	97,264	100,637	1,226,533
1981	93 579	88,372	109,016	104,440	102,478	112,974	119,581	118,477	117,650	116,587	112,977	1,077,842	1,303,973
1980	71,323	71,670	79,668	81,899	85,174	77,038	54,548	52,292	68,373	79,303	76,306	82,207	887,975
1979	69,469	66,678	73,182	72,848	73,751	74,097	77,407	79,855	76,145	79,303	73,213	69,902	885,390
1978	79,530	86,681	84,265	86,195	78,526	81,875	66,811	80,642	84,185	90,900	77,739	69,207	965,084
1977	86,493	74,239	89,049	82,218	89,864	76,391	66,692	88,082	80,784	107,282	103,347	101,239	1,046,370
1976	90,304	81,470	87,350	90,743	92,574	85,971	81,987	83,193	86,937	91,405	80,351	82,767	1,035,222

Source: U.S. Bureau of Mines

GOLD IMPORTS

Includes Ore Base, Bullion, and Scrap
(Troy Ounces)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.	Total
1985	1,683,659	567,482	719,831	612,570	506,343	458,691	540,112	434,206	823,468	514,776	—	—	—
1984	197,931	514,999	620,685	685,594	602,546	572,371	755,764	455,643	765,152	495,095	1,041,901	555,921	7,868,602
1983	287,831	258,549	470,658	618,958	416,949	398,986	171,974	565,677	546,968	300,373	255,810	300,403	4,592,981
1982	361,195	487,085	500,913	267,508	353,927	337,421	414,551	349,303	424,027	538,446	458,496	427,459	4,920,330
1981	346,286	317,315	184,949	321,949	438,192	417,283	329,711	491,783	211,587	579,631	796,742	216,725	4,652,151
1980	430,972	385,323	254,603	483,506	417,334	183,232	327,191	259,730	801,344	516,564	259,896	222,302	4,541,997
1979	242,675	155,658	231,874	168,693	487,341	412,974	288,607	477,439	461,908	482,226	668,791	412,890	4,199,475
1978	443,275	190,689	773,009	523,139	288,579	453,566	181,181	357,354	300,440	552,195	452,058	383,706	4,899,191
1977	226,727	175,000	183,306	181,385	194,611	683,549	182,246	294,658	600,781	277,979	1,104,432	471,608	4,454,100
1976	134,193	148,594	148,233	177,942	323,001	294,405	198,300	195,850	357,738	235,002	187,080	255,923	2,655,991

Source: U.S. Bureau of Mines

GOLD EXPORTS

Refined Bullion
(Troy Ounces)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.	Total
1985	181,562	125,284	455,639	205,823	132,122	171,848	307,782	196,757	302,078	408,209	—	—	—
1984	134,216	178,109	129,160	98,463	208,564	267,495	662,834	667,442	229,609	502,591	181,520	222,472	3,482,473
1983	286,578	103,456	165,063	96,720	207,722	134,521	183,239	84,201	224,732	156,158	96,675	142,168	1,881,233
1982	196,952	47,225	38,444	111,107	42,518	242,946	234,013	139,814	183,659	221,350	106,592	72,564	1,637,184
1981	581,754	729,260	616,073	401,856	571,495	951,278	1,029,164	327,442	448,965	121,010	228,720	287,161	5,237,585
1980	419,048	250,094	796,564	1,245,463	540,612	451,368	164,723	358,282	259,920	653,994	505,854	473,909	6,118,831
1979	1,098,437	1,204,012	1,407,373	1,348,245	1,786,699	1,084,359	1,505,328	1,251,428	841,965	1,675,823	2,021,952	364,251	15,589,872
1978	995,075	104,764	163,444	977,073	150,254	86,405	192,015	108,455	1,102,412	167,579	914,972	62,023	5,024,471
1977	1,070,862	447,368	17,175	4,167	410,006	157,053	1,586,562	624,289	17,176	1,575,594	766,938	1,597,905	8,275,095
1976	46,580	424,538	11,355	38,191	24,510	50,747	504,747	743,477	326,223	631,562	53,508	388,054	3,193,247

Source: US. Bureau of Mines

GOLD IMPORTS

Refined Bullion
(Troy Ounces)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.	Total
1985	1,524,309	449,661	542,090	546,635	368,542	317,485	428,902	290,439	653,122	340,158	—	—	—
1984	566,804	345,276	484,487	565,153	426,690	483,906	611,784	365,476	555,952	375,415	815,304	435,303	6,031,550
1983	207,937	221,168	362,218	527,727	312,270	339,589	151,675	478,944	400,044	223,429	174,428	199,759	3,599,183
1982	326,551	445,441	419,442	226,537	302,306	273,728	348,984	275,224	402,840	456,556	388,375	371,675	4,237,669
1981	305,326	285,659	145,160	281,983	391,757	374,215	300,870	440,527	185,890	539,191	753,492	159,476	4,164,476
1980	407,118	351,014	229,972	465,798	348,927	135,246	239,831	224,203	768,510	500,314	230,609	188,946	4,090,488
1979	232,144	139,549	214,709	152,447	471,826	402,733	253,263	452,950	445,150	459,887	636,266	512,875	4,373,808
1978	435,133	166,810	737,947	479,420	261,011	427,118	158,009	329,064	261,680	529,959	305,605	355,222	4,446,978
1977	209,030	167,615	158,976	154,519	163,157	668,540	176,320	773,549	588,195	254,322	1,058,560	341,561	4,214,656
1976	118,102	131,314	137,738	153,855	300,545	288,601	187,445	187,280	335,565	226,071	177,374	239,789	2,489,679

Source: U.S. Bureau of Mines

KILO GOLD REGISTRATION

End of Month, Chicago
(In 32.15 Ounce Contracts)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
1985	792	897	2,226	2,388	2,660	2,659	1,283	737	737	737	737	734
1984	—	—	—	—	—	—	—	—	—	—	—	—
1983	—	—	—	—	458	488	488	618	618	617	722	747

Source: CBOT Registrar's Office

KILO GOLD FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
$ PER TROY OUNCE

January 1985

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2						
3						
4						
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21						
22						
23						
24	300.5		300.5**H**	298.6**L**	298.6**A**	
25	300.0		300.4	300.0	300.4**B**	300.8**A**
28					303.0**B**	
29						
30						
31						

February 1985

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	307.0		307.2	303.5	303.5	
3	302.5		305.0	302.5	302.8**B**	303.2**A**
4	304.5		305.8	299.0	299.0	
7	299.0		304.5	296.7	304.0	
8	304.8	305.0	305.0	297.5	297.5	
9	299.3		307.0	298.3	305.8	
10	304.7		306.8	303.5	304.5**B**	304.8**A**
11	305.5	305.7	306.7	299.0	299.0	
14	301.8		305.0	298.5	304.0	
15	303.8		304.0	301.3	302.3	
16	303.5		304.5	302.0	304.3	304.5
17	305.5	306.0	309.3**H**	305.0	308.7	308.8
18	308.5		309.0	306.7	307.8	
21	307.0	308.0	308.8	307.0	308.8	
22	307.5		308.3	302.9	303.5	
23	302.0		302.5	299.5	302.3	
24	301.5		302.5	299.3	299.0**B**	299.3**A**
25	300.0		301.0	297.5	300.5**B**	301.0**A**
28	297.8		303.3	296.3**L**	303.3	
29	303.0		304.0	300.5	301.9**B**	302.3**A**
30	301.5		304.5	301.5	303.5	
31	304.5		308.0	304.0	304.1**B**	304.5**A**

April 1985

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	311.0		311.0	308.0	308.0	
3	307.5		308.5	306.5	306.7	
4	307.5		309.0	302.5	302.4**B**	302.8**A**
7	303.0	302.5	308.0	300.5	307.6**B**	308.0**A**
8	308.0		308.0	301.0	301.1**B**	301.5**A**
9	302.0		310.0	301.5	309.5	
10	307.5		310.5	307.0	308.1**B**	308.5**A**
11	309.0		310.0	302.5	302.5	
14	305.0		309.0	302.0	307.7	
15	307.4		308.0	304.5	306.0	
16	307.5		308.5	306.0	307.8**B**	308.2**A**
17	309.5	309.8	313.0**H**	308.5	312.3	
18	312.0		313.0	310.5	311.3**B**	311.7**A**
21	312.0		312.8	311.2	312.5	
22	311.0		312.0	306.5	307.0	
23	306.0		306.3	303.0	305.5	
24	305.0		305.8	302.5	302.8	
25	302.8		304.0	301.5	304.0**B**	304.3**A**
28	302.0	301.5	307.0	299.8**L**	306.5	
29	306.2	306.0	307.7	304.0	305.5	
30	305.0		308.5	305.0	308.0	
31	309.2	309.5	311.0	307.0	307.5	

June 1985

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	315.5		315.5	312.2	311.8**B**	312.2**A**
3	310.5		313.0	310.5	310.8**B**	311.2**A**
4	313.5		313.5	307.3	306.9**B**	307.3**A**
7	307.5		312.1	305.0	312.0**B**	312.4**A**
8	310.0		311.0	305.0	305.5**B**	305.9**A**
9	312.0		315.0	309.0	313.6**B**	314.0**A**
10	312.5		314.5	312.5	312.5**B**	312.9**A**
11	313.3		314.5	307.3	306.9**B**	307.3**A**
14	306.0		313.5	306.0	311.9**B**	312.3**A**
15	310.1		311.0	310.1	310.3**B**	310.7**A**
16	312.5		312.5	310.5	312.2**B**	312.6**A**
17	315.0		317.5**H**	313.0	316.5**B**	316.9**A**
18	316.5		317.2	315.5	315.8**B**	316.2**A**
21	317.0		317.0	316.5	316.5**A**	
22	314.0		314.5	311.5	311.2**B**	311.6**A**
23	309.5		310.0	307.5	309.6**B**	310.0**A**
24	309.0		310.6	307.2	306.8**B**	307.2**A**
25	306.5		308.1	306.0	308.1**B**	308.5**A**
28	305.0		311.0	304.0**L**	310.4**B**	310.8**A**
29	312.0		312.0	308.5	308.5	
30	311.2		313.0	310.5	312.0**B**	312.4**A**
31	314.0		315.5	311.0	311.5**B**	311.9**A**

August 1985

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	321.0		321.0**H**	317.2	316.8**B**	317.2**A**
3					315.3**B**	315.7**A**
4					311.6**B**	312.0**A**
7	310.5		316.5	310.0**L**	316.5**B**	316.9**A**
8	315.0		315.0	310.4	310.0**B**	310.4**A**
9					318.0**B**	318.4**A**
10					316.9**B**	317.3**A**
11					311.3**B**	311.7**A**
14					316.3**B**	316.7**A**
15					314.8**B**	315.2**A**
16	316.5		316.6	315.0	316.6**B**	317.0**A**
17					320.9**B**	321.3**A**
18					320.1**B**	320.5**A**
21					320.5**B**	
22	320.5		320.5	316.1	315.7**B**	316.1**A**
23					314.0**B**	314.4**A**
24	313.5		313.5	311.6	311.2**B**	311.6**A**
25					312.3**B**	312.7**A**
28					314.4**B**	314.8**A**
29	314.5		314.5	312.9	312.5**B**	312.9**A**
30					316.4**B**	316.8**A**
31	318.0		318.5	316.0	315.8**B**	316.2**A**

October 1985

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2					321.8**B**	322.2**A**
3					320.0**B**	320.4**A**
4					316.5**B**	316.9**A**
7					321.2**B**	321.6**A**
8					314.7**B**	315.1**A**
9					322.6**B**	323.0**A**
10					321.6**B**	322.0**A**
11					316.0**B**	316.4**A**
14					321.0**B**	321.4**A**
15					319.5**B**	319.9**A**
16					321.2**B**	321.6**A**
17					325.5**B**	325.9**A**
18					324.7**B**	325.1**A**
21	325.5		325.5**H**	325.5	324.5**B**	
22					319.8**B**	320.2**A**
23					318.6**B**	319.0**A**
24	317.8		317.9	315.9**L**	315.5**B**	315.9**A**
25					316.6**B**	317.0**A**
28					318.8**B**	319.2**A**
29					316.9**B**	317.3**A**
30	319.0		320.8	319.0	320.8**B**	321.2**A**
31					320.3**B**	320.7**A**

December 1985

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2					327.1**B**	327.5**A**
3					325.0**B**	325.4**A**
4	324.0		324.0	321.9	321.5**B**	321.9**A**
7	320.5		326.2	320.5	326.2**B**	326.6**A**
8	327.0		327.0	320.1	319.7**B**	320.1**A**
9	328.0	327.5	328.0	327.5	327.6**B**	328.0**A**
10	328.5		328.5	327.0	326.6**B**	327.0**A**
11	327.5		327.5	321.4	321.0**B**	321.4**A**
14	322.0		327.0	322.0	325.9**B**	326.3**A**
15					324.6**B**	325.0**A**
16					326.2**B**	326.6**A**
17	328.0		331.0**H**	328.0	330.6**B**	331.0**A**
18	330.0		330.0	330.0	329.8**B**	330.2**A**
21					329.0**B**	
22					325.0**B**	325.4**A**
23	322.6	323.0	323.2	322.5	323.2**B**	323.6**A**
24	324.5		324.5	320.7	320.3**B**	320.7**A**
25	321.5		321.5	321.5	321.3**B**	321.7**A**
28	319.0		324.0	319.0**L**	323.5**B**	323.9**A**
29	324.0		325.0	321.5	321.6**B**	322.0**A**
30					325.5**B**	325.9**A**
31	328.0		328.0	325.5	325.1**B**	325.5**A**

February 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2					332.6**B**	333.0**A**
3					330.3**B**	330.7**A**
4					327.0**B**	327.4**A**
7					331.5**B**	331.9**A**
8					325.0**B**	325.4**A**
9					332.8**B**	333.2**A**
10					331.9**B**	332.3**A**
11	333.0		333.0	326.7	326.3**B**	326.7**A**
14					331.3**B**	331.7**A**
15					329.9**B**	330.2**A**
16					331.4**B**	331.8**A**
17					335.9**B**	336.3**A**
18					335.1**B**	335.5**A**
21	338.0		338.0**H**	335.0	334.0**B**	335.0**A**
22					330.3**B**	330.7**A**
23	328.0		328.2	328.0	328.2**B**	328.6**A**
24					325.4**B**	325.8**A**
25	326.0		326.0	326.0**L**	326.0**B**	326.4**A**
28	326.5		328.6	326.5	328.6**B**	329.0**A**
29					326.7**B**	327.1**A**
30	331.0		331.0	331.0	330.6**B**	331.0**A**
31	332.4		332.4	330.7	330.3**B**	330.7**A**

April 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	344.0		344.0**H**	338.5**L**	338.1**B**	338.5**A**
3					335.6**B**	336.0**A**
4					332.4**B**	332.8**A**
7					337.0**B**	337.4**A**
8					330.5**B**	330.9**A**
9					338.1**B**	338.5**A**
10					337.4**B**	337.8**A**
11					331.8**B**	332.2**A**
14					336.8**B**	337.2**A**
15					335.4**B**	335.8**A**
16					336.8**B**	337.2**A**
17					341.4**B**	341.8**A**
18					340.4**B**	340.8**A**
21					341.0**B**	
22					335.8**B**	336.2**A**
23					333.4**B**	333.8**A**
24					330.7**B**	331.1**A**
25					331.3**B**	331.7**A**
28					334.0**B**	334.4**A**
29					332.0**B**	332.4**A**
30					335.7**B**	336.1**A**
31					335.5**B**	335.9**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD VOLUME OF SALES
REPORTED IN CONTRACTS

Jan	85Jan	85Feb	85Apr	85Jun	85Aug	85Oct	85Dec	86Feb	86Apr	TOTAL
1	**HOLIDAY**									
2		391	53**L**	6	2				1**H**	453
3		514	167	5						686
4		931	144	21	2		4			1,102
7		1,201	280	16	2		5			1,504**H**
8		698	160	5	2		8			873
9		1,272**H**	200	25			6			1,503
10		819	184	2**L**			4			1,009
11		637	110	16			2	2		767
14		677	187	21			2			887
15		556	106	15						677
16		299	65	2	3					369
17		342	194	16			2			554
18		465	143	7			4			619
21		70	100	14		1**L**		1**L**		186**L**
22		505	236	12	10**H**					763
23		732	425	18			69**H**	1		1,245
24	5**H**	599	519	10	3	1	2			1,139
25	5	124	330	33			5	1		498
28		331	892	58**H**			1**L**	4**H**		1,286
29		90	1,071**H**	18	1**L**		64			1,244
30		110	648	13		5**H**		2		778
31		61**L**	819	13	2		5	1		901
TOTAL	10	11,424	7,033	346	27	7	183	12	1	19,043

KILO GOLD OPEN CONTRACTS
REPORTED IN CONTRACTS

Jan	85Jan	85Feb	85Apr	85Jun	85Aug	85Oct	85Dec	86Feb	86Apr	TOTAL
1	**HOLIDAY**									
2		1,509	543**L**	153**L**	66	3**L**	151	1**L**	1**H**	2,427
3		1,257	641	155	66	3	150	1	1	2,274**L**
4		1,656**H**	683	165	64**L**	3	148	1	1	2,721
7		1,404	773	167	65	3	151	1	1	2,565
8		1,410	800	167	66	3	145	1	1	2,593
9		1,219	834	173	66	3	145	1	1	2,442
10		1,181	831	174	66	3	146	1	1	2,403
11		1,212	845	180	66	3	146	3	1	2,456
14		1,216	887	187	66	3	147	3	1	2,510
15		1,311	884	186	66	3	147	3	1	2,601
16		1,367	901	185	67	3	147	3	1	2,674
17		1,349	950	188	67	3	148	3	1	2,709
18		1,387	973	189	67	3	147	3	1	2,770
21		1,375	978	185	67	4	147	4	1	2,761
22		1,326	1,056	185	71**H**	4	147	4	1	2,794
23		1,232	1,192	194	71	4	170**H**	5	1	2,869
24	5**H**	1,163	1,256	193	71	3	170	5	1	2,867
25		1,131	1,297**H**	207	71	3	169	6	1	2,885
28		1,093	1,296	250	71	3	169	10	1	2,893**H**
29		1,089	1,289	253**H**	70	3	139**L**	10	1	2,854
30		979	1,259	247	70	5**H**	139	12**H**	1	2,712
31		684**L**	1,188	248	70	5	143	11	1	2,350

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$ PER TROY OUNCE

February 1985

Feb	Open		High	Low	Close	
1	303.3		304.5	303.0	303.3**B**	303.7**A**
4	300.5		303.0	300.5	301.6**B**	302.0**A**
5	301.5		302.8	301.5	302.6**B**	303.0**A**
6	303.0		303.0	302.5	302.3**B**	302.7**A**
7	302.0		303.0	299.5	300.3**B**	300.7**A**
8	300.6		302.5	300.6	302.1**B**	302.5**A**
11	302.5		306.8**H**	301.0	306.7**B**	307.0**A**
12	305.5		305.5	303.0	303.3**B**	303.7**A**
13	304.5		304.5	304.0	303.8**B**	304.2**A**
14	305.5		305.5	303.2	302.8**B**	303.2**A**
15					304.5**B**	
18	**HOLIDAY**					
19	304.0		305.0	303.5	305.0**B**	305.4**A**
20	304.5		304.8	303.7	303.3**B**	303.7**A**
21	302.0		302.0	299.0	299.0**B**	
22	300.0		300.5	294.4	294.0**B**	294.4**A**
25	285.0		285.0	283.0**L**	282.6**B**	283.0**A**
26						
27						
28						

March 1985

Feb	Open		High	Low	Close	
1						
4	303.2		303.5	303.2	303.5**B**	303.9**A**
5	303.5		304.0**H**	303.5	304.0**B**	304.4**A**
6					303.8**B**	304.0**A**
7					301.5**B**	301.9**A**
8					302.8**B**	303.2**A**
11					307.3**B**	307.7**A**
12					303.8**B**	304.2**A**
13					304.4**B**	304.8**A**
14					303.5**B**	303.9**A**
15					304.8**B**	305.2**A**
18	**HOLIDAY**					
19					305.8**B**	306.2**A**
20					304.0**B**	304.4**A**
21					298.8**B**	299.2**A**
22					294.8**B**	295.2**A**
25					283.1**B**	283.5**A**
26					288.8**B**	289.2**A**
27	291.0		291.0	289.2	288.8**B**	289.2**A**
28	290.0		290.0	288.6**L**	288.2**B**	288.6**A**

April 1985

Feb	Open		High	Low	Close	
1	306.5		308.2	305.5	306.5	
4	304.5		306.0	303.7	305.2	
5	305.3		306.2	304.0	306.2	
6	306.8		306.8	304.8	305.5	
7	305.5		305.5	301.5	302.5	
8	302.5		303.7	301.2	303.5	
11	302.5	301.8	308.2	301.5	308.0	
12	306.0		306.0	304.0	305.0	
13	305.0		307.0	304.8	305.5	
14	306.8	307.0	307.8	305.5	306.0	306.2
15	307.5	307.8	308.5**H**	306.7	307.0	
18	**HOLIDAY**					
19	304.5	304.3	306.8	304.3	306.6	306.8
20	306.0		306.0	304.8	305.8**B**	306.2**A**
21	303.3	303.0	303.3	299.0	300.8	300.5
22	299.5		303.3	296.0	296.7	296.8
25	287.5	288.0	288.0	283.0**L**	284.8	
26	285.5		291.3	285.5	289.6**B**	290.0**A**
27	293.0	292.5	294.7	289.5	290.1**B**	290.5**A**
28	291.0	291.3	291.4	288.8	289.3	289.9

June 1985

Feb	Open		High	Low	Close	
1	310.2		312.0	310.0	310.0	
4	309.0		309.5	308.8	309.0**B**	309.4**A**
5	309.0		310.3	308.5	310.3**B**	310.7**A**
6	310.5		310.5	309.3	309.6**B**	310.0**A**
7	309.8		309.8	305.8	306.5**B**	306.9**A**
8	306.9		308.0	306.0	307.7**B**	308.1**A**
11	306.5		312.5**H**	306.1	312.5**B**	312.9**A**
12	311.0		311.0	308.5	309.3**B**	309.7**A**
13	310.3		311.5	309.5	309.8**B**	310.2**A**
14	311.5		312.0	309.5	310.4**B**	310.8**A**
15	312.5		312.5	311.6	311.2**B**	311.6**A**
18	**HOLIDAY**					
19	308.0		311.3	308.0	311.0	
20	310.0		310.4	309.5	310.2**B**	310.6**A**
21	307.0		307.0	302.5	304.9**B**	305.3**A**
22	303.5		307.5	299.5	301.0**B**	301.4**A**
25	292.5	291.0	292.5	287.0**L**	288.6**B**	289.0**A**
26	289.5		295.5	289.5	293.6**B**	294.0**A**
27	297.5		298.5	293.5	294.4**B**	294.8**A**
28	294.5		295.5	293.0	293.7**B**	294.1**A**

August 1985

Feb	Open		High	Low	Close	
1	314.4		314.4**H**	314.4	314.1**B**	314.5**A**
4					313.3**B**	313.7**A**
5					314.7**B**	315.1**A**
6					314.0**B**	314.4**A**
7					310.8**B**	311.2**A**
8	310.0		312.2	310.0	312.2**B**	312.6**A**
11					317.0**B**	317.4**A**
12					314.0**B**	314.4**A**
13					314.5**B**	314.9**A**
14					315.0**B**	315.5**A**
15					315.8**B**	316.2**A**
18	**HOLIDAY**					
19					315.4**B**	315.8**A**
20					314.8**B**	315.2**A**
21	308.0		311.0	308.0	309.5**B**	309.9**A**
22	305.0		305.5	304.5	305.5**B**	305.9**A**
25	295.0		296.0	294.2**L**	293.8**B**	294.2**A**
26	297.5		299.0	297.5	297.7**B**	298.1**A**
27	302.0		303.0	299.0	298.9**B**	299.3**A**
28	300.0		300.0	298.0	298.2**B**	298.6**A**

October 1985

Feb	Open		High	Low	Close	
1					318.6**B**	319.0**A**
4					317.8**B**	318.2**A**
5	318.1		319.3**H**	318.0	319.3**B**	319.7**A**
6					318.6**B**	319.0**A**
7					315.3**B**	315.7**A**
8					316.9**B**	317.3**A**
11					321.7**B**	322.1**A**
12					318.7**B**	319.1**A**
13					319.3**B**	319.7**A**
14					319.9**B**	320.3**A**
15					320.5**B**	320.9**A**
18	**HOLIDAY**					
19					320.2**B**	320.6**A**
20					319.5**B**	319.9**A**
21					314.3**B**	314.7**A**
22					310.2**B**	310.6**A**
25	301.0		301.0	297.5**L**	298.0**B**	298.4**A**
26					301.9**B**	302.3**A**
27					303.6**B**	304.0**A**
28					302.9**B**	303.3**A**

December 1985

Feb	Open		High	Low	Close	
1					323.4**B**	323.8**A**
4	320.5		322.5	320.5	322.5**B**	322.9**A**
5					324.3**B**	324.7**A**
6	324.0		324.0	323.9	323.5**B**	323.9**A**
7					319.8**B**	320.2**A**
8					321.9**B**	322.3**A**
11					326.7**B**	327.1**A**
12					323.8**B**	324.2**A**
13	323.0		324.5	323.0	324.5**B**	324.9**A**
14					325.1**B**	325.5**A**
15					325.6**B**	326.0**A**
18	**HOLIDAY**					
19					325.3**B**	325.7**A**
20	324.0		324.6**H**	324.0	324.6**B**	325.0**A**
21	321.0		321.0	319.5	319.5**B**	319.9**A**
22	318.5		318.5	315.6	315.2**B**	315.6**A**
25	306.5	305.5	306.5	302.7**L**	302.3**B**	302.7**A**
26	305.2		308.0	305.2	306.0**B**	306.4**A**
27					308.8**B**	309.2**A**
28					308.2**B**	308.6**A**

February 1986

Feb	Open		High	Low	Close	
1					328.6**B**	329.0**A**
4					327.3**B**	327.7**A**
5					329.7**B**	330.1**A**
6					328.7**B**	329.1**A**
7					324.3**B**	324.7**A**
8					327.1**B**	327.5**A**
11					331.9**B**	332.3**A**
12					329.1**B**	329.5**A**
13					329.9**B**	330.3**A**
14					330.5**B**	330.7**A**
15					330.9**B**	331.3**A**
18	**HOLIDAY**					
19					330.6**B**	331.0**A**
20					329.9**B**	330.3**A**
21					324.9**B**	325.3**A**
22					320.2**B**	320.6**A**
25	310.0		310.0	307.0**L**	306.6**B**	307.0**A**
26					310.3**B**	310.7**A**
27	314.0		314.0**H**	312.5	314.0**B**	314.4**A**
28					313.6**B**	314.0**A**

April 1986

Feb	Open		High	Low	Close	
1					333.8**B**	334.2**A**
4					332.3**B**	332.7**A**
5					335.1**B**	335.5**A**
6					334.1**B**	334.5**A**
7					329.0**B**	329.4**A**
8					332.6**B**	333.0**A**
11					337.4**B**	337.8**A**
12					334.7**B**	335.1**A**
13					335.5**B**	335.9**A**
14					336.1**B**	336.5**A**
15					336.4**B**	336.8**A**
18	**HOLIDAY**					
19					336.1**B**	336.5**A**
20					335.4**B**	335.8**A**
21					330.5**B**	330.9**A**
22					325.5**B**	325.9**A**
25					310.8**B**	311.2**A**
26					314.5**B**	314.9**A**
27	320.5		320.5**H**	319.8**L**	319.4**B**	319.8**A**
28					319.0**B**	319.4**A**

H = high   **L** = low   **A** = asked   **B** = bid   **N** = nominal

KILO GOLD VOLUME OF SALES
REPORTED IN CONTRACTS

Feb	85Feb	85Mar	85Apr	85Jun	85Aug	85Oct	85Dec	86Feb	86Apr	TOTAL
1	44		699	21	1**L**					765
4	67**H**	6**H**	419	6			7**H**			505
5	53	4	184**L**	16		1**L**				258**L**
6	3		242	12			1**L**			258
7	13		376	23						412
8	14		325	9	2					350
11	18		871	39						928
12	5		424	21						450
13	1**L**		291	7			1			300
14	6		485	11						502
15			382	1**L**						383
18	**HOLIDAY**									
19	2		596	15						613
20	6		441	12			2			461
21	13		1,318	50	5		2			1,388
22	10		2,094**H**	183	7**H**		5			2,299**H**
25	2		1,465	147	5	2**H**	7	4**H**		1,632
26			701	197**H**	2		3			903
27		1**L**	668	46	3			2**L**	1**H**	721
28		1	437	45	5					488
TOTAL	257	12	12,418	861	30	3	28	6	1	13,616

KILO GOLD OPEN CONTRACTS
REPORTED IN CONTRACTS

Feb	85Feb	85Mar	85Apr	85Jun	85Aug	85Oct	85Dec	86Feb	86Apr	TOTAL
1	687**H**		1,286	257	69**L**	5**H**	143**H**	11**L**	1**H**	2,459
4	136	5**L**	1,376	256**L**	69	5	139**L**	11	1	1,998
5	73	5	1,360	268	69	5	139	11	1	1,931
6	63	5	1,333	274	69	5	139	11	1	1,900
7	54	5	1,386	281	69	5	139	11	1	1,951
8	50	5	1,357	283	71	5	139	11	1	1,922
11	32	5	1,179	279	71	5	139	11	1	1,722
12	28	5	1,217	264	71	5	139	11	1	1,741
13	27	5	1,182	268	71	5	140	11	1	1,710
14	21	5	1,304	261	71	5	140	11	1	1,819
15	21	5	1,224	262	71	5	140	11	1	1,740
18	**HOLIDAY**									
19	19	5	1,169**L**	263	71	5	140	11	1	1,684**L**
20	13	5	1,201	270	71	5	140	11	1	1,717
21	16	5	1,439	270	71	5	140	11	1	1,958
22	6	5	2,042	343	73	5	140	11	1	2,626
25	7	5	2,223	395	77	5	140	15**H**	1	2,868
26	3**L**	5	2,203	507	77	5	139	15	1	2,955
27		6	2,277	509	78	5	139	14	1	3,029
28		7**H**	2,314**H**	523**H**	79**H**	5	139	14	1	3,082**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
$ PER TROY OUNCE

March 1985

Mar	Open		High	Low	Close	
1	287.0		291.0**H**	287.0	290.8**B**	291.2**A**
4					291.3**B**	291.7**A**
5					286.6**B**	287.0**A**
6					292.7**B**	293.1**A**
7					291.0**B**	291.4**A**
8	291.0		291.0	286.5**L**	286.1**B**	286.5**A**
11					291.5**B**	
12					291.5**B**	291.9**A**
13					292.0**B**	293.0**A**
14					291.7**B**	292.1**A**
15					295.3**B**	295.7**A**
18					304.5**B**	304.9**A**
19					339.3**B**	339.7**A**
20					326.8**B**	327.2**A**
21					320.6**B**	321.0**A**
22					319.4**B**	319.8**A**
25					317.9**B**	318.3**A**
26					326.0**N**	
27						
28						
29						

April 1985

Mar	Open		High	Low	Close	
1	288.5		292.5	288.2	292.5	
4	289.0		293.0	289.0	293.0	
5	290.0		290.2	287.8	288.5	
6	288.8		296.5	288.2	294.2	294.5
7	291.5		292.5	291.2	292.0**B**	292.5**A**
8	292.0	292.5	294.0	287.5**L**	287.5	287.7
11	291.5	292.0	293.5	289.5	291.2	
12	288.5		293.0	288.5	292.5**B**	293.0**A**
13	291.3	292.0	298.0	291.3	293.0	
14	292.0		294.5	291.5	292.5**B**	293.0**A**
15	293.5		297.5	292.7	296.0	
18	297.0		305.4	296.5	305.4	
19	313.0	314.0	343.5**H**	313.0	340.0	
20	334.0	335.0	338.0	323.0	327.5	
21	315.0	318.0	325.5	315.0	321.0	321.5
22	320.0		322.0	316.0	320.0	
25	317.0		318.3	316.0	318.3**B**	318.7**A**
26	318.5		329.0	318.5	326.0	
27	334.0		334.0	329.0	330.0	
28	331.9	330.0	331.9	326.0	327.0	
29	332.0		334.0	329.0	331.5	

June 1985

Mar	Open		High	Low	Close	
1	292.0		296.3	292.0	296.3**B**	296.7**A**
4	295.0		297.0	293.0	297.0	
5	293.5		294.0	291.5**L**	292.3	
6	292.5		300.0	291.5	297.7	
7	295.5		295.5	294.5	295.5**B**	295.9**A**
8	296.0		297.5	292.0	292.0**A**	
11	295.5		296.5	294.0	295.2**B**	295.6**A**
12	293.0		296.8	292.5	296.5	296.8
13	295.5	295.0	302.0	295.0	296.3	296.5
14	295.5		297.5	295.2	296.0**B**	296.2**A**
15	296.0		300.5	296.0	299.8	
18	300.5		309.4	300.5	309.3	
19	317.0	318.0	347.0**H**	317.0	343.5	
20	335.0	338.0	341.5	326.5	330.0	
21	318.0	325.0	329.5	318.0	323.0	323.1
22	325.0		325.0	318.0	323.5	324.0
25	321.5		322.5	319.5	322.0	322.5
26	322.0		332.5	322.0	329.8**B**	330.2**A**
27	337.0	338.5	339.0	332.0	332.0	332.5
28	332.9		333.5	329.0	332.2	
29	336.0	336.9	339.0	332.5	334.5	

August 1985

Mar	Open		High	Low	Close	
1					300.6**B**	301.0**A**
4	298.0		301.1	298.0	301.1**B**	301.5**A**
5					296.8**B**	297.2**A**
6					302.1**B**	302.5**A**
7	299.9		300.2	299.9	300.2**B**	300.4**A**
8	301.6		301.7	296.9**L**	296.5**B**	296.9**A**
11					299.8**B**	300.2**A**
12					301.2**B**	301.6**A**
13	305.0		305.0	301.2	300.8**B**	301.2**A**
14					300.5**B**	300.9**A**
15					304.2**B**	304.6**A**
18	310.0		313.7	309.5	313.7**B**	314.1**A**
19	323.0		351.0**H**	323.0	348.5**B**	348.9**A**
20	348.0		348.0	333.5	334.8**B**	335.2**A**
21	326.0		332.5	326.0	328.0**B**	
22	328.5		330.0	325.0	328.4**B**	328.8**A**
25					326.8**B**	327.2**A**
26	327.5		336.0	327.5	334.8**B**	335.2**A**
27	342.0		343.0	337.3	336.9**B**	337.3**A**
28	338.0		338.5	334.0	336.5**B**	336.9**A**
29	340.0		341.0	337.5	338.8**B**	339.2**A**

October 1985

Mar	Open		High	Low	Close	
1					305.1**B**	305.5**A**
4					305.7**B**	306.1**A**
5					301.8**B**	302.2**A**
6					307.0**B**	307.4**A**
7					305.3**B**	305.7**A**
8					301.6**B**	302.0**A**
11	304.5		304.8	303.5**L**	304.8**B**	305.2**A**
12					306.1**B**	306.5**A**
13					305.7**B**	306.1**A**
14					305.4**B**	305.8**A**
15					309.1**B**	309.5**A**
18					318.6**B**	319.0**A**
19					353.8**B**	354.2**A**
20					340.0**B**	340.4**A**
21	337.0		337.0	333.2	332.8**B**	333.2**A**
22	330.0		333.3	330.0	333.3**B**	333.7**A**
25					331.8**B**	332.2**A**
26	339.0		341.0	339.0	339.8**B**	340.2**A**
27	346.7		346.7**H**	342.8	342.4**B**	342.8**A**
28					341.3**B**	341.7**A**
29					344.3**B**	344.7**A**

December 1985

Mar	Open		High	Low	Close	
1					310.1**B**	310.5**A**
4	308.0		310.8	308.0	310.8**B**	311.2**A**
5	308.0		308.0	307.0**L**	307.3**B**	307.7**A**
6					312.4**B**	312.8**A**
7					310.8**B**	311.2**A**
8	312.0		312.0	307.5	307.1**B**	307.5**A**
11	311.0		311.0	309.5	310.2**B**	310.6**A**
12					311.5**B**	311.9**A**
13	312.0		316.5	311.5	311.1**B**	311.5**A**
14	310.5		310.5	310.3	309.9**B**	310.3**A**
15					314.6**B**	315.0**A**
18	315.0		324.1	315.0	324.1**B**	324.5**A**
19	333.5		360.0**H**	333.5	359.8**B**	360.2**A**
20	352.0		357.0	343.0	345.8**B**	346.2**A**
21	335.0		343.0	335.0	338.4**B**	338.8**A**
22	338.0		339.0	336.0	338.9**B**	339.3**A**
25	336.5		337.5	335.0	337.4**B**	337.8**A**
26	347.5		347.5	344.0	345.3**B**	345.7**A**
27	354.0		355.5	348.4	348.0**B**	348.4**A**
28	348.0		348.5	346.0	347.0**B**	347.4**A**
29	350.5		352.0	348.5	349.8**B**	350.2**A**

February 1986

Mar	Open		High	Low	Close	
1					315.6**B**	316.0**A**
4	313.5		316.0	313.5	316.0**B**	316.4**A**
5					312.9**B**	313.3**A**
6					317.9**B**	318.3**A**
7	315.0		316.4	314.5	316.4**B**	316.8**A**
8	316.9		317.0	313.1**L**	312.7**B**	313.1**A**
11					315.7**B**	316.1**A**
12					316.9**B**	317.3**A**
13					316.5**B**	316.9**A**
14					315.3**B**	315.7**A**
15					320.0**B**	320.4**A**
18					329.5**B**	329.9**A**
19	338.0		365.6**H**	338.0	365.6**B**	366.0**A**
20	360.0		360.0	349.5	351.6**B**	352.0**A**
21					344.0**B**	344.4**A**
22	342.0		344.5	340.0	344.5**B**	344.9**A**
25	344.0		344.0	343.5	343.2**B**	343.6**A**
26	346.0		352.5	346.0	351.3**B**	351.7**A**
27	356.0		359.0	354.2	353.8**B**	354.2**A**
28	355.0		355.0	355.0	355.0	
29	357.0		359.0	355.0	355.3**B**	355.7**A**

April 1986

Mar	Open		High	Low	Close	
1					321.1**B**	321.5**A**
4					321.2**B**	321.6**A**
5	319.5		319.5**H**	318.9**L**	318.5**B**	318.9**A**
6					323.4**B**	323.8**A**
7					322.1**B**	322.5**A**
8					318.4**B**	318.8**A**
11					321.3**B**	321.7**A**
12					322.5**B**	322.9**A**
13					322.0**B**	322.4**A**
14					320.9**B**	321.3**A**
15					325.6**B**	326.0**A**
18					335.1**B**	335.5**A**
19					371.6**B**	372.0**A**
20					357.4**B**	357.8**A**
21					349.8**B**	350.2**A**
22					350.2**B**	350.6**A**
25					349.0**B**	349.4**A**
26					356.8**B**	357.2**A**
27					359.6**B**	360.0**A**
28					358.3**B**	358.7**A**
29					361.8**B**	362.2**A**

June 1986

Mar	Open		High	Low	Close	
1						
4						
5						
6						
7						
8						
11						
12						
13	327.5		328.0	327.5**L**	327.3**B**	327.7**A**
14					326.6**B**	327.0**A**
15					331.6**B**	332.0**A**
18					341.1**B**	341.5**A**
19					377.8**B**	378.2**A**
20					363.4**B**	363.8**A**
21					355.6**B**	356.0**A**
22					355.9**B**	356.3**A**
25					355.0**B**	355.4**A**
26					362.8**B**	363.2**A**
27					365.8**B**	366.2**A**
28	369.0		369.0	365.0	364.6**B**	365.0**A**
29	373.0		373.0**H**	368.0	368.3**B**	368.7**A**

H = high   **L** = low   **A** = asked   **B** = bid   **N** = nominal

KILO GOLD VOLUME OF SALES
REPORTED IN CONTRACTS

Mar	85Mar	85Apr	85Jun	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	TOTAL
1	1**H**	304	49							354
4		470	265	2**L**		1**L**	1**L**			739
5		494	289			9		29**H**		821
6		719	188							907
7		415	18**L**	2			1			436
8	1	806	660	20**H**		3	17**H**			1,507
11		253	322		1**L**	2				578
12		304	423							727
13		523	407	3		1			75**H**	1,009
14		94	104			1				199**L**
15		476	281							757
18		460	658	9		6				1,133
19		628	1,698	15		22	4			2,367
20		953**H**	2,286**H**	12		21	4			3,276**H**
21		312	1,337	10	1	7				1,667
22		257	499	20	1	6	8			791
25		78	487			6	6			577
26		136	824	8	2**H**	8	1			979
27		252	668	4	1	27**H**	2			954
28		72**L**	628	8		22	2		1**L**	733
29		92	697	10		11	2		2	814
TOTAL	2	8,098	12,788	123	6	153	48	29	78	21,325

KILO GOLD OPEN CONTRACTS
REPORTED IN CONTRACTS

Mar	85Mar	85Apr	85Jun	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	TOTAL
1	8**H**	2,317	538**L**	79	5**L**	139**L**	14	1**L**		3,101
4	6	2,325**H**	604	79	5	139	13	1		3,172
5	5	2,304	762	79	5	143	13	29		3,340
6	5	2,037	737	79	5	143	13	61**H**		3,080
7	2**L**	2,016	743	79	5	143	14	61		3,063
8	2	2,165	1,040	74**L**	5	146	9	61		3,502
11	2	2,155	1,138	74	5	146	9	61		3,590**H**
12	2	2,116	1,039	74	5	146	9	61		3,452
13	2	2,088	928	75	5	145	9	61	75**H**	3,388
14	2	2,086	954	75	5	144	9	61	75	3,411
15	2	2,052	1,054	75	5	144	9	61	75	3,477
18		1,982	994	77	5	147	9	61	75	3,350
19		2,012	1,034	81	5	152	5**L**	61	75	3,425
20		1,795	927	82	5	158	5	61	75	3,108
21		1,732	996	80	5	162	5	61	75	3,116
22		1,655	1,047	81	5	161	13	61	75	3,098
25		1,606	999	81	5	161	13	61	75	3,001
26		1,549	1,121	84	6	160	13	61	75	3,069
27		1,526	1,158	87	7**H**	163	13	61	75	3,090
28		1,498	1,206	89	7	178**H**	14	61	75	3,128
29		209**L**	1,240**H**	90**H**	7	175	15**H**	61	75	1,872**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
$ PER TROY OUNCE

	April 1985						June 1985						August 1985					
Apr	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	323.0		324.0	320.2	319.8B	320.2A	323.0	325.0	327.0	323.0	323.5		330.0		330.5	328.0	328.5	
2	320.0		324.0	320.0	323.8B	324.2A	322.0		328.0	322.0	327.5		328.0		332.5	327.0	332.5	
3	322.5		322.5	318.0	318.3B	318.7A	326.5		326.5	319.0	322.0		329.0		329.5	323.5	326.3B	326.7A
4	318.0		324.0	317.5L	321.8B	322.2A	321.0	321.5	328.0	319.5	325.5		326.0		332.0	324.5	329.8B	330.2A
5	HOLIDAY						HOLIDAY						HOLIDAY					
8	318.5		326.7	317.5	326.7B	327.0A	323.5		330.5	320.5	330.4		333.5		334.9	333.5	334.6B	335.0A
9	325.0		327.0	324.5	324.3B	324.7A	329.0	328.5	332.0	326.5	328.0		333.5		336.0	332.0	332.2B	332.6A
10	327.0		327.5	327.0	327.1B	327.5A	329.0		334.0	329.0	330.8		336.5		339.0	334.5	335.0B	335.4A
11	331.5		333.8	331.0	333.8B	334.2A	338.0		338.0	334.5	337.5	338.0	341.5		342.0	339.0	341.7B	342.1A
12	330.0		331.5	329.0	329.0B	329.4A	335.5	336.0	336.0	331.5	332.5	333.0	337.4		340.0	336.5	336.9B	337.3A
15	334.5		334.5H	329.6	329.2B	329.6A	337.0	337.5	340.0H	333.0	333.0		342.0		343.5H	337.6	337.2B	337.6A
16	328.6		328.6	328.4	328.0B	328.4A	335.0		335.5	329.0	331.5	331.1	333.5		335.2	333.5	335.2B	335.6A
17					325.1B	325.5A	331.0		333.0	328.2	328.5	328.2	336.0		336.0	332.5	332.1B	332.5A
18	329.5		329.5	326.5	328.6B	329.0A	333.0		335.0	329.0	331.8		335.5		335.8	334.0	335.8B	336.2A
19					329.0B	329.4A	331.5		332.5	330.5	332.0	332.3	335.5		336.2	335.0	336.2B	336.6A
22					327.8B	328.2A	332.0		332.8	330.0	330.5	331.0	336.2		336.2	334.0	334.6B	335.0A
23	324.5		324.5	324.0	324.0		330.0		331.0	324.0	325.5		334.5		334.5	327.5	329.5	
24	323.0		324.0	323.0	323.5B	323.9A	325.0	325.5	327.5	324.0	326.2		328.5		331.0	328.0	330.0B	330.4A
25	324.0		324.0	324.0	323.8B	324.2A	326.0		327.5	324.5	326.5B	327.0A	330.0		331.5	328.5	330.4B	330.8A
26							325.5		327.0	323.5	326.3		330.5		330.5	328.0	330.4B	330.8A
29							326.3		328.3	324.8	328.0		330.5	331.0	333.0	329.5	331.8B	332.2A
30							327.0		327.0	316.0L	316.5		327.0		328.0	319.5L	320.3B	320.7A

	October 1985						December 1985						February 1986					
Apr	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1					331.8B	332.2A	341.0		342.0	338.7	338.3B	338.7A					344.0B	344.4A
2	330.0		337.0	330.0L	336.8B	337.2A	337.0		342.5	337.0	342.1B	342.5A					347.8B	348.2A
3					331.3B	331.7A	339.0		340.5	333.0	336.6B	337.0A	341.0		341.9	340.5	341.9B	342.3A
4					334.8B	335.2A	335.0		342.5	335.0	340.1B	340.7A					345.8B	346.2A
5	HOLIDAY						HOLIDAY						HOLIDAY					
8					338.3B	338.7A	336.5		344.5	336.5	343.3B	343.7A					348.5B	348.9A
9					337.2B	337.6A	342.0		346.0	342.0	342.5B	342.9A					348.3B	348.7A
10					339.9B	340.3A	346.5		348.0	345.0	345.2B	345.6A					350.9B	351.3A
11	345.0		346.6H	345.0	346.6B	347.0A	352.5		352.5	349.5	351.9B	352.3A	356.5		357.6H	356.0	357.6B	358.0A
12	342.5		342.5	342.2	341.8B	342.2A	350.0		350.5	346.0	347.1B	347.5A					352.8B	353.2A
15					342.0B	342.4A	352.0		353.5H	346.5	346.1B	346.5A	357.0		357.0	353.2	352.8B	353.2A
16					340.0B	340.4A					345.1B	345.5A					350.8B	351.2A
17					337.1B	337.5A	346.0		346.0	341.0	342.1B	342.5A	351.0		351.0	348.0	347.6B	348.0A
18					340.6B	341.0A	345.5		345.5	343.0	345.2B	345.6A	354.5		354.5	350.0	350.6B	351.0A
19					340.6B	341.0A	343.5		346.5	343.5	345.1B	345.5A					350.5B	350.9A
22					339.1B	339.5A	345.0		345.0	343.5	344.1B	344.5A					349.6B	350.0A
23					333.8B	334.2A	342.5		342.5	338.0	338.6B	339.0A					343.8B	344.2A
24					334.5B	334.9A	339.0		340.5	338.0	339.5B	339.9A					345.0B	345.4A
25					335.1B	335.5A	338.5		340.5	338.5	340.1B	340.5A					345.1B	345.5A
26					334.9B	335.3A	336.5	337.0	339.0	336.5	338.5						345.1B	345.5A
29					336.6B	337.0A					341.5B	341.9A					346.9B	347.3A
30					324.5B	324.9A	338.0		338.0	329.4L	329.0B	329.4A	341.0		341.0	335.2L	334.8B	335.2A

	April 1986						June 1986					
Apr	Open		High	Low	Close		Open		High	Low	Close	
1					349.5B	350.2A					355.8B	356.2A
2					353.5B	353.9A					359.3B	359.7A
3					347.6B	348.0A					353.7B	354.1A
4					351.5B	351.9A					357.6B	358.0A
5	HOLIDAY						HOLIDAY					
8					354.0B	354.4A					359.5B	359.9A
9					354.0B	354.4A					360.2B	360.6A
10					356.6B	357.0A					362.7B	363.1A
11					363.3B	363.7A					369.4B	369.8A
12					358.5B	358.9A					364.6B	365.0A
15	363.5		363.5H	358.9L	358.5B	358.9A					364.5B	364.9A
16					356.5B	356.9A					362.5B	362.9A
17					353.2B	353.6A					359.0B	359.4A
18					356.0B	356.4A					361.8B	362.2A
19					355.9B	356.3A	362.0		362.0H	361.5L	361.6B	362.0A
22					355.3B	355.7A					361.3B	361.7A
23					349.3B	349.7A					355.1B	355.5A
24					350.5B	350.9A					356.5B	356.9A
25					350.8B	351.2A					356.6B	357.0A
26					350.5B	350.9A					356.5B	356.9A
29					352.3B	352.7A					358.2B	358.6A
30					339.8B	340.2A					345.1B	345.5A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD VOLUME OF SALES
REPORTED IN CONTRACTS

Apr	85Apr	85Jun	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	TOTAL
1	92H	699	85		10				886
2	4	434	10	2H	6				456
3	18	449	11		17	1L			496
4	32	569	4		18				623
5	HOLIDAY								
8	41	426	4		13				484
9	7	586	9		6				608
10	37	595	7		3				642
11	3	785	10	2	10	1			811
12	1L	1,005	4	1L	6				1,017
15	1	765	22		21	2H	2H		813
16	1	584	4						589
17		247	7		10	1			265
18	19	621	7		4	1			652
19		273	10		59			1H	343
22		224L	2L		2L				228L
23	6	842	10		67H				925
24	18	404	41		2				465
25	1	674	9		20				704
26		506	2		7				515
29		414	151H						565
30		1,154H	16		9	1			1,180H
TOTAL	281	12,256	425	5	290	7	2	1	13,267

KILO GOLD OPEN CONTRACTS
REPORTED IN CONTRACTS

Apr	85Apr	85Jun	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	TOTAL
1	213H	1,244	103L	7L	175	16	61H	75L	1,894
2	156	1,195L	108	8H	174L	16	61	75	1,793L
3	152	1,212	110	8	176	17H	61	75	1,811
4	84	1,298	111	8	180	17	61	75	1,834
5	HOLIDAY								
8	75	1,264	112	8	186	17	61	75	1,798
9	71	1,376	114	8	187	17	61	75	1,909
10	67	1,463	113	8	187	17	61	75	1,991
11	68	1,493	116	8	187	16	61	75	2,024
12	64	1,495	113	8	185	16	61	75	2,017
15	64	1,541	108	8	185	14L	61	75	2,056H
16	64	1,426	110	8	185	14	61	75	1,943
17	64	1,424	109	8	185	15	61	75	1,941
18	20	1,448	110	8	185	16	61	75	1,923
19	20	1,443	113	8	194H	16	61	76H	1,931
22	20	1,483	113	8	194	16	61	76	1,971
23	19	1,491	118	8	183	16	61	76	1,972
24	17	1,505	140	8	182	16	61	76	2,005
25	5L	1,548H	138	8	183	16	61	76	2,035
26		1,538	139	8	184	16	61	76	2,022
29		1,364	202H	8	184	16	61	76	1,911
30		1,412	199	8	180	17	61	76	1,953

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$ PER TROY OUNCE

May 1985

May	Open		High	Low	Close	
1						
2						
3						
6						
7						
8						
9						
10						
13						
14	326.0		327.0**H**	325.4	325.0**B**	325.4**A**
15	323.0		323.0	323.0**L**	323.0**B**	323.4**A**
16					320.1**B**	320.5**A**
17					320.3**B**	320.7**A**
20					312.3**B**	312.7**A**
21					317.5**B**	317.9**A**
22					315.5**B**	315.9**A**
23					315.6**B**	316.0**A**
24					314.3**B**	314.7**A**
27	**HOLIDAY**					
28					310.2**N**	
29						
30						
31						

June 1985

May	Open		High	Low	Close	
1	317.5		317.5	312.0	315.0	
2	313.5	314.0	317.0	313.5	316.5	
3	314.8		315.8	313.0	313.0	
6	311.5	312.0	313.0	310.0	310.5	
7	313.1	313.0	317.5	313.0	316.7	
8	315.5		316.0	313.7	314.5	
9	317.3		317.5	313.9	314.8	
10	314.8	314.0	318.7	313.5	318.2	318.5
13	319.0	319.5	329.0	318.0	327.5	
14	325.0		330.0**H**	324.5	326.5	
15	324.0	324.8	325.5	323.0	324.5	
16	321.0	321.5	322.5	320.0	321.5	
17	323.0		324.5	321.0	321.5	
20	325.0		325.5	313.0	313.5	
21	316.5	317.0	319.0	314.8	318.5	
22	319.2		319.4	316.0	316.5	
23	316.3		317.5	315.5	316.5	
24	315.5		316.0	314.0	315.0	
27	**HOLIDAY**					
28	313.5		314.6	308.5**L**	310.5	
29	311.0		318.5	310.5	315.0	
30	314.0		315.5	312.0	312.0	312.2
31	311.0		318.5	311.0	316.0	

July 1985

May	Open		High	Low	Close	
1						
2						
3						
6						
7						
8						
9						
10						
13						
14						
15						
16						
17						
20						
21						
22						
23						
24						
27	**HOLIDAY**					
28						
29						
30						
31	317.8		317.8**H**	317.8**L**	317.8	

August 1985

May	Open		High	Low	Close	
1	320.5	321.0	321.0	316.0	318.8**B**	319.2**A**
2	319.0		320.5	317.0	320.1**B**	320.5**A**
3	318.6		319.5	316.9	316.5**B**	316.9**A**
6	315.0		316.5	313.8	314.0	
7	317.3		322.0	317.3	320.3**B**	320.7**A**
8	319.5		320.0	317.5	318.2**B**	318.6**A**
9	321.5		321.5	318.0	318.5**B**	318.9**A**
10	319.5		322.5	317.5	322.1**B**	322.5**A**
13	323.5		332.5	322.5	332.0	332.5
14	328.0	329.0	334.0**H**	328.0	330.2**B**	330.6**A**
15	328.5		329.5	326.5	328.2**B**	328.6**A**
16	325.0		325.5	324.0	325.2**B**	325.6**A**
17	327.5		328.5	324.5	324.5	
20	329.0		329.0	316.0	316.5	
21	319.5		322.0	318.0	321.8**B**	322.2**A**
22	322.5		322.5	319.5	319.5	
23	320.3		320.9	318.8	319.5	320.0
24	320.0	319.0	320.0	317.7	318.1**B**	318.5**A**
27	**HOLIDAY**					
28	317.0		317.8	312.0**L**	313.5	313.7
29	314.3		321.5	314.0	318.7	318.8
30	318.0	317.5	318.9	315.8	316.0	316.5
31	316.0		322.5	316.0	319.8	320.0

October 1985

May	Open		High	Low	Close	
1	325.0		325.0	323.0	323.4**B**	323.8**A**
2					324.7**B**	325.1**A**
3					321.1**B**	321.5**A**
6	320.0		320.0	319.0**L**	318.6**B**	319.0**A**
7	323.5		325.0	323.5	324.5**B**	324.9**A**
8					322.6**B**	323.0**A**
9	324.5		325.5	323.0	322.7**B**	323.1**A**
10	324.0		326.1	324.0	326.1**B**	326.5**A**
13	326.5		335.6	326.5	335.6**B**	336.0**A**
14	335.0		338.0**H**	334.0	334.6**B**	335.0**A**
15					332.1**B**	332.5**A**
16	331.0		331.0	329.7	329.3**B**	329.7**A**
17					328.3**B**	328.7**A**
20	322.5		322.5	321.2	320.8**B**	321.2**A**
21	321.5		325.6	321.5	325.6**B**	326.0**A**
22					323.8**B**	324.2**A**
23					323.5**B**	323.9**A**
24					322.2**B**	322.6**A**
27	**HOLIDAY**					
28					317.5**B**	317.8**A**
29	319.5		324.0	319.5	322.2**B**	322.5**A**
30	320.0		321.0	319.3	319.3**A**	
31	321.5		324.5	321.5	323.6**B**	324.0**A**

December 1985

May	Open		High	Low	Close	
1	329.5		329.5	326.5	328.2**B**	328.6**A**
2	328.5		330.5	328.0	329.4**B**	329.8**A**
3	329.0		329.0	326.1	325.7**B**	326.1**A**
6	323.0		325.0	323.0	323.2**B**	323.6**A**
7	327.5		331.0	327.0	329.5**B**	329.9**A**
8	328.0		328.0	327.5	327.1**B**	327.5**A**
9	329.5		330.0	327.0	326.9**B**	327.3**A**
10	327.0		330.5	327.0	330.0	
13	332.0		342.0	331.5	340.3**B**	340.7**A**
14	340.5		343.0**H**	339.0	339.5**B**	339.9**A**
15	338.0		338.0	337.0	337.1**B**	337.5**A**
16	334.5		336.0	333.5	333.3**B**	333.7**A**
17	336.5		336.5	332.9	332.5**B**	332.9**A**
20	337.5		337.5	325.7	325.3**B**	325.7**A**
21	328.0		330.5	327.0	329.8**B**	330.2**A**
22	330.0		330.5	328.4	328.0**B**	328.4**A**
23	329.5		329.5	327.0	327.5**B**	327.9**A**
24	327.2		327.5	326.0	326.4**B**	326.8**A**
27	**HOLIDAY**					
28	324.5		324.5	320.5**L**	321.3**B**	321.7**A**
29	322.5		328.5	322.5	326.1**B**	326.5**A**
30	326.5		326.5	323.5	323.7**B**	324.1**A**
31	329.4		329.5	327.7	327.3**B**	327.7**A**

February 1986

May	Open		High	Low	Close	
1	331.0		333.5	331.0	333.5**B**	333.9**A**
2					334.6**B**	335.0**A**
3					330.9**B**	331.3**A**
6	330.0		330.0	328.7	328.3**B**	328.7**A**
7					334.3**B**	334.7**A**
8					332.1**B**	332.5**A**
9	334.5		334.5	331.7	331.3**B**	331.7**A**
10					334.3**B**	334.7**A**
13					345.3**B**	345.7**A**
14	346.0		346.5**H**	344.0	344.0**B**	344.4**A**
15	342.5		342.5	342.4	342.0**B**	342.4**A**
16					338.5**B**	338.9**A**
17					336.7**B**	337.1**A**
20	332.0		332.0	330.2	329.8**B**	330.2**A**
21					334.2**B**	334.6**A**
22					332.5**B**	332.9**A**
23					331.7**B**	332.1**A**
24					330.8**B**	331.3**A**
27	**HOLIDAY**					
28					326.1**B**	326.5**A**
29					330.1**B**	330.5**A**
30	329.5		329.5	328.1**L**	328.1**A**	
31					331.6**B**	332.0**A**

April 1986

May	Open		High	Low	Close	
1					338.8**B**	339.2**A**
2					339.8**B**	340.2**A**
3					336.0**B**	336.4**A**
6	332.0		334.0	332.0**L**	333.4**B**	333.8**A**
7					339.2**B**	339.6**A**
8					337.1**B**	337.5**A**
9					335.8**B**	336.2**A**
10					338.8**B**	339.2**A**
13					350.3**B**	350.7**A**
14					349.0**B**	349.4**A**
15	347.5		348.0**H**	347.3	346.9**B**	347.3**A**
16					343.5**B**	343.9**A**
17					341.0**B**	341.4**A**
20					334.3**B**	334.7**A**
21					338.7**B**	339.1**A**
22					337.1**B**	337.5**A**
23					335.9**B**	336.3**A**
24					335.5**B**	335.9**A**
27	**HOLIDAY**					
28					330.9**B**	331.3**A**
29					334.3**B**	334.7**A**
30					332.1**B**	332.5**A**
31					335.9**B**	336.3**A**

June 1986

May	Open		High	Low	Close	
1					344.7**B**	345.1**A**
2					345.5**B**	345.9**A**
3					341.7**B**	342.1**A**
6					338.4**B**	338.8**A**
7					344.8**B**	345.2**A**
8					342.3**B**	342.7**A**
9					340.5**B**	340.9**A**
10	345.5		345.5**H**	344.0	343.6**B**	344.0**A**
13					355.8**B**	356.2**A**
14					354.3**B**	354.7**A**
15					352.3**B**	352.7**A**
16					348.6**B**	349.0**A**
17					345.3**B**	345.7**A**
20					338.8**B**	339.2**A**
21					343.6**B**	344.0**A**
22	343.0		343.0	341.5	342.1**B**	342.5**A**
23	342.5		342.5	340.5	340.1**B**	340.5**A**
24					340.5**B**	340.9**A**
27	**HOLIDAY**					
28					335.7**B**	336.1**A**
29					339.1**B**	339.5**A**
30					336.6**B**	337.0**A**
31	340.0		343.0	340.0**L**	340.5**B**	340.9**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD VOLUME OF SALES

REPORTED IN CONTRACTS

May	85May	85Jun	85Jul	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	TOTAL
1		1,009		140	2	8	1**L**			1,160
2		446		59		3				508
3		409		40		5				454
6		573		138	2	10	5**H**	4**H**		732
7		924		450	2	14				1,390
8		435		205		1**L**				641
9		479		43	2	4	1			529
10		625		49	1**L**	8			1**L**	684
13		1,498		194	5	20				1,717
14	2**H**	1,063		39	6	6	2			1,118
15	1**L**	736		272		23	1	3**L**		1,036
16		360		22**L**	1	3				386
17		319		225		4				548
20		1,628**H**		819	3	19	3			2,472**H**
21		586		64	4	14				668
22		611		344		45			1	1,001
23		160		83		2			1	246
24		102**L**		86		9				197**L**
27	**HOLIDAY**									
28		835		1,313**H**		23				2,171
29		265		875	9**H**	31				1,180
30		278		336	2	94**H**	2			712
31		113	30**H**	370	1	7			2**H**	523
TOTAL	3	13,454	30	6,166	40	353	15	7	5	20,073

KILO GOLD OPEN CONTRACTS

REPORTED IN CONTRACTS

May	85May	85Jun	85Jul	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	TOTAL
1		1,425		241**L**	6	178	17**L**	61**L**	76**L**	2,004
2		1,411		250	6	178	17	61	76	1,999
3		1,439**H**		278	6	180	17	61	76	2,057
6		1,303		343	6	180	17	62	76	1,987**L**
7		1,111		711	6	174**L**	17	62	76	2,157
8		1,143		882	6	175	17	62	76	2,361
9		1,138		888	6	178	17	62	76	2,365
10		1,085		905	6	181	17	62	76	2,332
13		993		956	7	182	17	62	76	2,293
14	2**H**	1,097		962	5**L**	188	18	62	76	2,410
15	1**L**	1,192		822	5	186	19	63**H**	76	2,364
16		1,185		820	6	188	19	63	76	2,357
17		1,202		850	6	190	19	63	76	2,406
20		1,428		1,390	7	179	22	63	76	3,165
21		1,265		1,326	7	182	22	63	76	2,941
22		1,063		1,320	7	193	22	63	77	2,745
23		1,052		1,314	7	193	22	63	78	2,729
24		1,029		1,324	7	200	22	63	78	2,723
27	**HOLIDAY**									
28		1,014		2,101	7	202	22	63	78	3,487
29		959		2,076	10**H**	205	22	63	78	3,413
30		952		2,207	10	285**H**	23**H**	63	78	3,618**H**
31		141**L**	30**H**	2,247**H**	10	285	23	63	79**H**	2,878

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$ PER TROY OUNCE

June 1985

Jun	Open	High	Low	Close	
3	317.5	319.0	314.5	317.1B	317.5A
4	315.5	316.2	314.5	316.0	
5	315.5	315.5	314.0	314.8B	315.2A
6	315.0	316.6	314.0	316.6B	317.0A
7	315.0	315.0	314.0	314.7B	315.1A
10	311.5	315.0	310.0L	314.8B	315.2A
11	314.8	314.8	314.0	313.8B	314.2A
12	314.3	314.8	313.6	313.4B	313.8A
13	314.5	314.5	314.3	314.1B	314.5A
14	321.0	321.0	319.0	319.5B	319.9A
17	319.3	320.0	318.0	318.0A	
18	323.3	328.1H	323.3	327.9B	328.3A
19				322.6B	323.0A
20	319.5	319.5	313.0	313.6B	314.0A
21	313.8	314.2	313.8	313.8B	314.2A
24	314.5	316.0	314.5	315.5B	315.9A
25					
26					
27					
28					

July 1985

Jun	Open	High	Low	Close	
3				319.0N	
4				317.5B	317.9A
5				316.2B	316.6A
6	316.0	318.1H	316.0L	318.1B	318.5A
7				316.2B	316.6A
10				316.3B	316.7A
11				315.3B	315.7A
12				315.0B	315.4A
13				315.7B	316.1A
14				320.8B	321.2A
17				319.0N	
18				329.0B	329.4A
19				323.8B	324.2A
20				314.6B	315.0A
21				314.8B	315.2A
24				316.0B	316.4A
25				316.8B	317.2A
26				316.4B	316.8A
27				317.6B	318.0A
28				316.0B	316.4A

August 1985

Jun	Open		High	Low	Close	
3	320.5	321.0	322.5	317.3	320.8	
4	320.0		320.0	317.8	318.8	
5	318.0		319.0	317.0	318.2	
6	319.0		319.7	318.0	319.0	
7	317.8		319.0	315.5	318.3	318.5
10	315.0	314.0	318.1	312.8L	318.0	
11	317.0		319.0	316.5	317.2	
12	317.5		318.3	316.7	316.7	316.8
13	317.0		317.7	316.3	317.3	
14	323.0	324.0	324.0	320.0	322.7	
17	321.5		324.0	321.3	322.0	321.7
18	325.5	326.0	332.0H	325.5	331.0	
19	329.5	330.0	330.0	325.0	325.3	
20	323.0	323.5	323.5	314.5	316.3	
21	315.8	315.5	318.2	314.7	317.0	
24	316.5		319.0	316.2	318.2	
25	317.5		320.5	315.5	318.0B	318.3A
26	319.0		320.0	317.5	318.0	318.2
27	318.3		320.0	316.8	319.0B	319.2A
28	320.0		320.5	317.5	317.5	

October 1985

Jun	Open		High	Low	Close	
3					324.6B	325.0A
4					322.3B	322.7A
5					321.7B	322.1A
6	321.5		322.5	321.5	322.3B	322.7A
7	320.5		321.9	320.5	321.9B	322.3A
10	318.5		321.7	318.5L	321.5B	321.9A
11					320.6B	321.0A
12	321.5		321.5	320.3	320.1B	320.5A
13					320.8B	321.2A
14	324.5		326.3	324.5	326.1B	326.5A
17					325.1B	325.5A
18	328.5	329.0	335.0H	328.5	334.4B	334.8A
19	333.0		333.0	329.0	328.6B	329.0A
20	325.0		325.0	319.0	319.6B	320.0A
21	319.0		321.2	319.0	320.3B	320.7A
24	320.8		322.0	320.5	321.6B	322.0A
25	323.0		323.5	321.9	321.7B	322.1A
26	323.0		324.0	321.5	321.7B	322.1A
27	322.0		324.0	321.5	322.6B	323.0A
28	323.5		324.0	321.3	321.1B	321.5A

December 1985

Jun	Open	High	Low	Close	
3	329.0	330.0	325.0	328.6B	329.0A
4	327.0	327.5	326.5	326.3B	326.7A
5	326.0	326.5	325.0	325.7B	326.1A
6	326.0	327.5	326.0	326.1B	326.5A
7	325.0	326.0	325.0	325.9B	326.3A
10	320.0	325.7	320.0L	325.5B	325.9A
11	325.0	326.5	324.8	324.6B	325.0A
12	325.5	326.1	324.3	324.1B	324.5A
13				324.9B	325.3A
14	332.0	332.0	328.0	330.1B	330.5A
17	329.5	331.0	329.0	329.1B	329.5A
18	335.0	339.0H	334.0	338.4B	338.8A
19	338.5	338.5	333.0	332.6B	333.0A
20	328.0	329.0	322.5	323.5B	323.9A
21	323.0	326.0	322.5	324.5	
24	324.0	326.5	324.0	325.6B	326.0A
25	325.0	328.0	325.0	325.7B	326.1A
26	326.5	328.0	325.0	325.7B	326.1A
27	324.5	327.5	324.5	326.6B	327.0A
28	326.5	328.5	325.5	325.3B	325.7A

February 1986

Jun	Open	High	Low	Close	
3				333.1B	333.5A
4				330.6B	331.0A
5				329.9B	330.3A
6				330.1B	330.5A
7				330.0B	330.4A
10				329.7B	330.1A
11				328.8B	329.2A
12	329.7	329.7	328.5	328.3B	328.7A
13				329.2B	329.6A
14				334.3B	334.7A
17				333.3B	333.7A
18	342.6	342.8H	342.6	342.6B	343.0A
19	339.1	339.1	337.0	336.7B	337.1A
20	333.0	333.0	327.5	327.5B	327.9A
21	327.0	329.0	327.0L	328.5B	328.9A
24				329.7B	330.1A
25	329.0	331.5	329.0	329.9B	330.3A
26				329.9B	330.3A
27				330.8B	331.2A
28	332.0	332.0	329.7	329.5B	329.9A

April 1986

Jun	Open	High	Low	Close	
3				337.8B	338.2A
4				334.9B	335.3A
5				334.2B	334.6A
6				334.2B	334.6A
7				334.2B	334.6A
10				334.0B	334.4A
11				333.0B	333.4A
12				332.5B	332.9A
13				333.5B	333.9A
14				338.5B	338.9A
17				337.8B	338.2A
18	344.5	347.0H	344.5L	346.8B	347.2A
19				340.8B	341.2A
20				331.6B	332.0A
21				332.7B	333.1A
24				333.9B	334.3A
25				334.2B	334.6A
26				334.2B	334.6A
27				335.1B	335.4A
28				333.9B	334.3A

June 1986

Jun	Open	High	Low	Close	
3				342.8B	343.2A
4				339.6B	340.0A
5				338.9B	339.3A
6				338.7B	339.1A
7	339.5	339.5H	338.5L	338.4B	338.8A
10				338.7B	339.1A
11				337.6B	338.0A
12				336.5B	336.9A
13				338.2B	338.6A
14				343.1B	343.5A
17				342.3B	342.7A
18				352.3B	352.7A
19				345.4B	345.8A
20				336.2B	336.6A
21				337.0B	337.4A
24				338.6B	339.0A
25				338.5B	338.9A
26				339.0B	339.4A
27				339.8B	340.2A
28				338.4B	338.8A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD VOLUME OF SALES
REPORTED IN CONTRACTS

Jun	85Jun	85Jul	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	TOTAL
3	18		712		8				738
4	38**H**		202		30				270
5	9		176		6				191**L**
6	31	21**H**	163**L**	2	2				219
7	8		283	1**L**	6			1**H**	299
10	6		963	2	1**L**				972
11	6		582		5				593
12	4		295	2	9	3			313
13	3		241						244
14	20		1,096	5	15				1,136
17	2**L**		196		5				203
18	6		653	5	22	3	1**H**		690
19			1,200**H**	1	39**H**	9			1,249**H**
20	5		1,196	2	16	1**L**			1,220
21	5		437	2	32	1			477
24	6		333	244**H**	25				608
25	8		690	2	1	100**H**			801
26			636	3	5				644
27			363	2	3				368
28			319	4	8	5			336
TOTAL	175	21	10,736	277	238	122	1	1	11,571

KILO GOLD OPEN CONTRACTS
REPORTED IN CONTRACTS

Jun	85Jun	85Jul	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	TOTAL
3	118**H**	30**L**	2,218	10**L**	290	23**L**	63**H**	79**H**	2,831
4	75	30	2,230	10	300	23	63	79	2,810
5	48	30	2,248	10	300	23	63	79	2,801
6	68	51**H**	2,241	10	300	23	63	79	2,835
7	42	51	2,272**H**	11	301	23	63	78**L**	2,841**H**
10	38	51	2,219	11	300	23	63	78	2,783
11	43	51	2,030	11	304	23	63	78	2,603
12	34	51	2,025	11	304	23	63	78	2,589
13	33	51	2,055	11	304	23	63	78	2,618
14	30	51	1,916	13	304	23	63	78	2,478
17	17	51	1,901	13	302	23	63	78	2,448
18	16	51	1,915	15	300	23	63	78	2,461
19	12	51	1,695	15	295	32	63	78	2,241
20	12	51	1,680	16	289**L**	32	63	78	2,221
21	12	51	1,596	17	299	32	63	78	2,148**L**
24	8	51	1,551	202	304	32	63	78	2,289
25	4**L**	51	1,467	201	304	124	63	78	2,292
26		51	1,388**L**	203**H**	303	124	63	78	2,210
27		51	1,439	203	304	124	63	78	2,262
28			1,538	202	306**H**	125**H**	63	78	2,312

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$ PER TROY OUNCE

July 1985

Jul	Open		High	Low	Close	
1					310.1B	310.3A
2					310.0B	311.0A
3					309.8B	310.2A
4	**HOLIDAY**					
5					311.8B	312.2A
8					315.0B	315.6A
9					312.8B	313.2A
10					314.6B	315.0A
11					314.1B	314.5A
12					318.5B	318.9A
15					317.8B	318.2A
16					320.8B	321.2A
17					323.1B	323.5A
18					318.6B	319.0A
19					318.6B	319.0A
22	318.5		322.4H	318.5L	322.4B	
23					318.3B	318.7A
24					318.6B	319.0A
25					318.9B	319.3A
26					321.8B	322.2A
29						
30						
31						

August 1985

Jul	Open		High	Low	Close	
1	317.0		317.3	310.0	311.3	
2	311.5		312.2	308.0L	311.8	
3	312.0		312.7	311.0	311.8	
4	**HOLIDAY**					
5	314.0		314.0	312.5	313.2	
8	312.5		318.0	309.8	316.8	
9	318.0	318.3	318.5	314.0	314.5	314.3
10	316.5		316.8	315.5	316.0B	316.2A
11	314.8		316.2	314.0	315.3	
12	316.8		320.8	314.5	319.5	
15	318.8		319.0	315.8	318.5	318.7
16	318.0		324.0	318.0	321.5	321.8
17	325.0	326.0	328.3	323.0	324.3	
18	324.0	324.3	324.8	318.5	319.3	319.5
19	319.0		320.2	317.0	319.0	
22	318.0		322.8	317.0	322.8	
23	323.0		323.8	318.0	318.8	
24	318.0		319.2	317.5	319.2	
25	320.0		320.0	316.0	319.5	
26	317.5		322.5	316.5	322.4	322.5
29	322.8		330.5H	322.5	323.6	324.0
30	324.5		326.0	322.5	323.0	
31	328.0		328.8	324.5	326.5B	327.5A

October 1985

Jul	Open	High	Low	Close	
1	321.0	321.0	315.0	314.8B	315.2A
2	316.5	316.5	314.0L	314.8B	315.2A
3	315.5	315.5	315.3	314.9B	315.3A
4	**HOLIDAY**				
5	317.0	317.0	316.5	316.3B	316.7A
8	317.0	321.0	314.0	319.9B	320.3A
9				317.8B	318.2A
10	319.0	320.5	319.0	319.4B	319.8A
11	318.5	320.0	318.0	318.6B	319.0A
12	321.5	323.5	320.5	322.8B	323.2A
15	319.5	322.5	319.5	322.0B	322.4A
16	322.0	326.5	322.0	325.1B	325.5A
17	330.5	332.0	327.5	327.7B	328.1A
18	328.5	328.5	323.0	323.2B	323.6A
19	323.0	323.0	321.5	322.6B	323.0A
22	322.0	326.5	322.0	326.5B	
23	327.5	327.5	322.0	322.7B	323.1A
24	322.5	324.0	322.0	323.0B	323.4A
25	324.5	324.5	320.5	323.3B	323.7A
26	321.0	326.5	321.0	326.5	
29	329.0	334.5H	328.0	328.0B	328.4A
30	330.0	330.0	327.0	327.1B	327.5A
31	333.0	333.5	328.5	332.0	

December 1985

Jul	Open		High	Low	Close	
1	325.0		325.0	317.5	318.4B	318.8A
2	316.5		319.0	314.0L	318.6B	319.0A
3	320.0		320.5	319.0	318.7B	319.1A
4	**HOLIDAY**					
5	321.0		321.0	320.0	320.1B	320.5A
8	321.0		325.5	317.5	323.7B	324.1A
9	325.5		325.5	321.5	321.5	
10	324.0		324.3	323.0	323.3B	323.7A
11	322.0		323.5	322.0	322.6B	323.0A
12	324.0		329.0	322.5	326.8B	327.2A
15	326.1		327.0	323.5	326.0B	326.4A
16	328.0		332.0	326.5	330.0	
17	334.0	334.5	336.0	331.0	332.5	
18	332.5		332.5	326.9	327.2B	327.6A
19	328.0		328.0	324.5	326.7B	327.1A
22	325.8		330.8	325.5	330.8B	
23	331.0		332.0	326.2	326.5	
24	326.5		327.5	325.5	327.0B	327.4A
25	328.5		328.5	324.0	327.4B	327.8A
26	326.5		331.0	324.5	330.5	
29	331.0		340.0H	330.8	332.5	
30	333.0		335.0	331.0	332.8	
31	336.9		338.0	333.0	336.0	

February 1986

Jul	Open	High	Low	Close	
1	326.7	326.7	322.6	322.4B	322.8A
2				323.0B	324.0A
3				322.7B	323.1A
4	**HOLIDAY**				
5	325.0	325.0	324.3	324.1B	324.5A
8	325.0	328.0	322.0L	327.8B	328.2A
9	328.0	328.0	325.8	325.6B	326.0A
10				327.4B	327.8A
11				326.6B	327.0A
12				330.8B	331.2A
15				330.2B	330.6A
16				333.7B	334.1A
17				335.9B	336.3A
18				331.2B	331.6A
19				330.8B	331.2A
22				334.6B	335.0A
23				330.3B	330.7A
24				331.0B	331.4A
25	331.3	331.6	331.3	331.4B	331.8A
26	330.3	334.1	330.1	334.1B	334.5A
29	339.5	339.5H	336.6	336.4B	336.8A
30				337.4B	337.8A
31				340.0B	340.4A

April 1986

Jul	Open	High	Low	Close	
1	328.0	328.0	326.6L	326.4B	326.8A
2				327.0B	328.0A
3				325.7B	327.1A
4	**HOLIDAY**				
5				328.1B	328.5A
8				331.8B	332.2A
9	332.0	332.0	329.8	329.6B	330.0A
10	332.0	332.3	331.6	331.4B	331.8A
11				330.6B	331.0A
12				335.3B	335.7A
15				334.4B	334.8A
16				337.5B	337.9A
17				340.1B	340.5A
18	338.0	338.0	335.6	335.4B	335.8A
19				335.0B	335.4A
22				338.8B	339.2A
23				334.5B	334.9A
24				335.2B	335.6A
25				335.6B	336.0A
26				338.3B	338.7A
29				340.6B	341.0A
30	341.5	342.6H	341.5	342.4B	342.8A
31				344.0B	344.4A

June 1986

Jul	Open	High	Low	Close	
1	335.3	335.3	331.0	330.8B	331.2A
2	330.0	331.0	330.0L	330.5B	331.5A
3				331.1B	331.5A
4	**HOLIDAY**				
5	333.5	333.5	332.7	332.5B	332.9A
8	333.5	336.4	331.0	336.2B	336.6A
9				334.0B	334.4A
10				335.4B	335.8A
11				334.6B	335.0A
12				339.8B	340.2A
15				339.0B	339.4A
16				342.0B	342.4A
17				344.7B	345.1A
18				339.6B	340.0A
19				339.1B	339.5A
22	338.1	343.2	338.1	343.2B	
23				338.6B	339.0A
24				339.2B	339.6A
25				339.8B	340.2A
26	339.0	343.0	339.0	343.0B	343.4A
29	350.0	350.0	344.9	344.7B	345.0A
30	347.0	348.5	346.0	347.6B	347.8A
31	352.0	352.0H	349.7	349.5B	349.9A

October 1986

Jul	Open	High	Low	Close	
1					
2					
3					
4	**HOLIDAY**				
5					
8					
9					
10					
11					
12					
15					
16					
17					
18					
19					
22					
23					
24					
25					
26					
29					
30					
31	363.0	363.0H	361.0L	360.8B	361.2A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD VOLUME OF SALES
REPORTED IN CONTRACTS

Jul	85Jul	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	86Oct	TOTAL
1		601	6	70	25H	2	25H		729
2		674	9	88			1L		772
3		123	2	8					133L
4	HOLIDAY								
5		314	1L	16	1L		1		333
8		945	8	21	1		1		976
9		865		324	1	2			1,192
10		310	8	86		2			406
11		427	6	6L					439
12		685	7	106					798
15		557	5	70					632
16		1,106	24	108					1,238
17		1,623H	292	100					2,015H
18		1,168	12	100		4H			1,284
19		1,028	4	20					1,052
22	1H	440	12	102			3		558
23		333	136	172					641
24		192	4	102					298
25		352	10	123	1				486
26		367	30	95	2		1		495
29		534	77	504	1		1		1,117
30		503	37	703H		1L	2		1,246
31		102L	312H	545			1	2H	962
TOTAL	1	13,249	1,002	3,469	32	11	36	2	17,802

KILO GOLD OPEN CONTRACTS
REPORTED IN CONTRACTS

Jul	85Jul	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	86Oct	TOTAL
1		1,585	202	355L	100	63H	78L		2,383
2		1,682	206	364	100	63	79		2,494
3		1,653	205	365	100	63	79		2,465
4	HOLIDAY								
5		1,846H	206	373	100	63	80		2,668
8		1,805	207	366	100	63	80		2,621
9		1,709	207	549	99L	61L	80		2,705H
10		1,607	207	547	99	61	80		2,601
11		1,603	208	548	99	61	80		2,599
12		1,425	210	604	99	61	80		2,479
15		1,357	213	621	99	61	80		2,431
16		1,413	216	607	99	61	80		2,476
17		1,391	153	628	99	61	80		2,412
18		1,545	153	694	99	61	80		2,632
19		1,289	150	693	99	61	80		2,372
22	1H	1,144	148	724	99	61	82H		2,259
23		1,101	64L	832	99	61	82		2,239
24		1,097	66	848	99	61	82		2,253
25		908	65	862	99	61	82		2,077
26		902	76	833	100	61	82		2,054L
29		807	116	922	101H	61	82		2,089
30		766	124	1,232	101	62	81		2,366
31		445L	331H	1,244H	101	62	81	2H	2,266

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
$ PER TROY OUNCE

August 1985

Aug	Open	High	Low	Close	
1	323.0	323.5	318.0**L**	321.0	
2	322.0	322.5	320.0	322.5	
5	323.0	324.0	322.0	322.1**B**	322.5**A**
6	320.0	323.0	320.0	323.0	
7	323.0	324.0	323.0	323.8**B**	324.2**A**
8	322.0	322.6	321.5	322.4**B**	322.8**A**
9	323.5	329.0	322.4	328.8**B**	329.2**A**
12	327.0	327.5	327.0	327.5	
13				326.3**B**	326.7**A**
14	327.0	329.0	327.0	327.3**B**	327.7**A**
15	334.0	334.0	332.0	333.2**B**	333.6**A**
16	337.0	341.5**H**	337.0	338.3**B**	338.7**A**
19				337.8**B**	338.2**A**
20				336.6**B**	337.0**A**
21	335.5	339.0	335.5	338.8**B**	339.2**A**
22	336.0	336.0	334.0	333.8**B**	334.2**A**
23	335.5	335.5	334.5	334.3**B**	334.7**A**
26	337.0	337.0	336.4	336.2**B**	336.6**A**
27	337.0	337.2	335.5	337.0**B**	337.4**A**
28					
29					
30					

October 1985

Aug	Open	High	Low	Close	
1	330.0	330.0	322.5**L**	324.0**B**	324.4**A**
2	324.5	327.0	324.0	327.0	
5	326.5	330.0	324.5	326.8**B**	327.2**A**
6	324.4	325.0	323.0	324.6**B**	325.0**A**
7	325.5	326.7	325.0	326.5**B**	326.9**A**
8	327.0	327.0	324.0	325.7**B**	326.1**A**
9	326.0	333.0	326.0	332.5	
12	331.0	332.5	329.1	330.8**B**	331.2**A**
13	333.0	333.5	329.7	329.5**B**	329.9**A**
14	329.5	332.5	329.0	330.4**B**	330.8**A**
15	334.2	337.5	334.0	336.5**B**	336.9**A**
16	339.5	344.5	338.5	341.5	
19	345.5	345.5**H**	340.0	341.4**B**	341.8**A**
20	338.0	339.3	337.0	339.1**B**	339.5**A**
21	339.5	343.0	339.0	341.8**B**	342.2**A**
22	341.0	341.0	334.0	336.8**B**	337.2**A**
23	339.5	339.5	336.0	337.6**B**	338.0**A**
26	338.0	341.0	338.0	338.8**B**	339.2**A**
27	339.5	340.0	337.0	339.7**B**	340.1**A**
28	344.0	345.0	342.5	343.3**B**	343.7**A**
29	340.5	340.5	335.5	338.0**B**	338.4**A**
30	338.5	338.5	334.5	336.5**B**	336.9**A**

December 1985

Aug	Open		High	Low	Close	
1	333.3	333.0	333.3	327.0**L**	328.5	
2	329.0		330.8	328.3	330.8	
5	331.0		333.5	329.0	330.8	
6	328.5		329.5	327.0	329.0	
7	329.5		331.0	329.3	331.0	
8	331.2		331.5	328.0	329.9**B**	330.3**A**
9	330.0		337.5	329.5	337.0	337.2
12	335.5		336.5	333.5	335.3	
13	338.0		338.0	334.0	334.0	
14	333.5		336.8	333.0	334.8	335.0
15	339.0		342.0	337.5	341.0	340.8
16	344.0		349.0	342.8	345.5	
19	348.0		350.5**H**	344.5	345.8	346.0
20	342.5	343.0	343.8	341.0	343.5	343.8
21	342.5		348.0	342.0	346.5	
22	346.5	347.0	347.0	337.9	341.2	341.5
23	341.2		344.3	340.0	342.3	
26	343.0		345.5	342.3	343.3	343.5
27	343.5		344.8	341.2	344.2	
28	348.0	349.0	349.0	346.3	347.8	
29	345.0		345.0	340.5	342.5	
30	342.5	343.0	343.0	338.5	341.0	

February 1986

Aug	Open	High	Low	Close	
1	332.0	333.0	331.0**L**	332.8**B**	333.2**A**
2				335.0**B**	335.4**A**
5				335.0**B**	335.4**A**
6	332.0	334.0	332.0	333.0**B**	333.4**A**
7				335.0**B**	335.4**A**
8				334.4**B**	334.8**A**
9				341.4**B**	341.8**A**
12	339.0	340.0	339.0	339.3**B**	339.7**A**
13	339.0	339.0	338.3	338.1**B**	338.5**A**
14				338.9**B**	339.3**A**
15	346.0	346.0	343.5	345.0**B**	345.4**A**
16	351.0	352.5**H**	349.8	349.6**B**	350.0**A**
19	352.5	352.5	350.0	350.2**B**	350.6**A**
20	347.5	348.1	347.5	347.9**B**	348.3
21	347.5	352.5	347.5	350.3**B**	350.7**A**
22	348.0	348.0	343.0	345.6**B**	346.0**A**
23				346.6**B**	347.0**A**
26	347.0	347.9	347.0	347.7**B**	348.1**A**
27				348.5**B**	348.9**A**
28				352.0**B**	352.4**A**
29	349.0	349.0	346.0	346.8**B**	347.2**A**
30	344.0	346.5	344.0	345.3**B**	345.7**A**

April 1986

Aug	Open	High	Low	Close	
1				337.5**B**	337.9**A**
2				339.3**B**	339.7**A**
5				339.4**B**	339.8**A**
6				337.2**B**	337.6**A**
7				339.0**B**	339.4**A**
8				339.1**B**	339.5**A**
9	339.5	346.1	339.5**L**	345.9**B**	346.3**A**
12	344.0	344.5	344.0	343.8**B**	344.2**A**
13				342.4**B**	342.8**A**
14				343.2**B**	343.6**A**
15				349.3**B**	349.7**A**
16	353.0	358.0**H**	353.0	354.0**B**	354.4**A**
19				354.6**B**	355.0**A**
20				352.4**B**	352.8**A**
21				354.8**B**	355.2**A**
22	353.0	353.5	349.0	350.1**B**	350.5**A**
23				351.1**B**	351.5**A**
26				352.3**B**	352.7**A**
27				353.2**B**	353.6**A**
28				356.5**B**	356.9**A**
29				351.4**B**	351.8**A**
30	348.5	350.0	348.5	349.8**B**	350.2**A**

June 1986

Aug	Open	High	Low	Close	
1				342.5**B**	342.9**A**
2				344.1**B**	344.5**A**
5				344.3**B**	344.7**A**
6				341.3**B**	341.7**A**
7				343.2**B**	343.6**A**
8				344.0**B**	344.4**A**
9				350.6**B**	351.0**A**
12				347.8**B**	348.2**A**
13				346.8**B**	347.2**A**
14				347.5**B**	347.9**A**
15				353.7**B**	354.1**A**
16	360.0	361.5	359.1	358.9**B**	359.3**A**
19	364.0	364.0**H**	359.4	359.2**B**	359.6**A**
20				356.8**B**	357.2**A**
21				359.5**B**	359.9**A**
22	360.5	360.5	354.0	354.7**B**	355.1**A**
23				355.8**B**	356.2**A**
26				356.8**B**	357.2**A**
27				358.0**B**	358.4**A**
28				361.4**B**	361.8**A**
29				356.4**B**	356.8**A**
30	353.0	354.7	353.0**L**	354.5**B**	354.9**A**

October 1986

Aug	Open	High	Low	Close	
1				352.8**B**	353.2**A**
2				354.3**B**	354.7**A**
5				354.5**B**	354.9**A**
6				349.8**B**	350.2**A**
7				351.7**B**	352.1**A**
8				353.2**B**	353.6**A**
9				359.8**B**	360.2**A**
12				356.8**B**	357.2**A**
13				355.5**B**	355.9**A**
14				355.8**B**	356.2**A**
15				362.4**B**	362.8**A**
16				368.9**B**	369.3**A**
19				368.2**B**	368.6**A**
20				365.5**B**	365.9**A**
21				368.5**B**	368.9**A**
22				363.4**B**	363.8**A**
23				364.3**B**	364.7**A**
26				365.5**B**	365.9**A**
27				366.7**B**	367.1**A**
28	373.5	373.5**H**	371.7	371.5**B**	371.9**A**
29	371.0	371.0	366.7**L**	366.5**B**	366.9**A**
30				363.7**B**	364.1**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD VOLUME OF SALES
REPORTED IN CONTRACTS

Aug	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	86Oct	TOTAL
1	29	50**H**	590	1**L**				670
2	30**H**	46	336					412
5	3	12	380					395
6	8	7	233	2				250
7	3	25	181					209
8	1**L**	2**L**	166**L**					169**L**
9	3	10	384		5**H**			402
12	4	33	453	1	2**L**			493
13		30	645	1				676
14	6	9	479					494
15	1	17	1,076	2				1,096
16	15	38	1,740**H**	1	3	304**H**		2,101**H**
19		36	925	1		103		1,065
20		17	548	1				566
21	3	13	968	3**H**				987
22	1	27	1,045	2	2	3		1,080
23	2	4	569					575
26	2	9	937	1				949
27	4	30	532					566
28		9	995				3**H**	1,007
29		13	543	3			1**L**	560
30		7	385	2	2	1**L**		397
TOTAL	115	444	14,110	21	14	411	4	15,119

KILO GOLD OPEN CONTRACTS
REPORTED IN CONTRACTS

Aug	85Aug	85Oct	85Dec	86Feb	86Apr	86Jun	86Oct	TOTAL
1	376**H**	343	1,241**L**	100**L**	62**L**	81**L**	2**L**	2,205
2	54	347	1,320	100	62	81	2	1,966
5	35	347	1,337	100	62	81	2	1,964
6	31	348**H**	1,354	100	62	81	2	1,978
7	25	346	1,330	100	62	81	2	1,946
8	23	346	1,373	100	62	81	2	1,987
9	21	342	1,375	100	62	81	2	1,983
12	19	321	1,349	101	62	81	2	1,935**L**
13	19	327	1,371	102	62	81	2	1,964
14	18	333	1,569	102	62	81	2	2,167
15	14	330	1,519	103	62	81	2	2,111
16	11	331	1,493	104	63	383	2	2,387
19	10	321	1,325	105	63	483	2	2,309
20	6	315	1,334	105	63	483	2	2,308
21	6	313	1,528	108	63	483	2	2,503
22	5	304	1,629	110	64**H**	484**H**	2	2,598
23	3**L**	302**L**	1,704**H**	110	64	484	2	2,669**H**
26	3	308	1,558	110	64	484	2	2,529
27	3	309	1,596	110	64	484	2	2,568
28		306	1,601	110	64	484	4	2,569
29		307	1,497	111	64	484	5**H**	2,468
30		304	1,484	112**H**	64	484	5	2,453

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$ PER TROY OUNCE

October 1985

Sep	Open	High	Low	Close	
2	**HOLIDAY**				
3	329.0	331.0**H**	326.0	325.8**B**	326.2**A**
4	328.5	328.5	326.0	326.5**B**	326.9**A**
5	326.5	327.0	321.0	321.5**B**	321.9**A**
6	317.5	322.5	317.5	322.1**B**	322.5**A**
9	320.5	322.0	319.5	320.2**B**	320.6**A**
10	321.0	323.5	321.0	322.9**B**	323.3**A**
11	320.8	322.1	320.8	321.9**B**	322.3**A**
12	318.5	323.0	318.5	321.6**B**	322.0**A**
13	321.5	324.0	319.0	319.1**B**	319.5**A**
16				319.8**B**	320.2**A**
17	316.5	317.7	316.5	317.3**B**	317.7**A**
18	314.0	315.5	314.0**L**	315.3**B**	315.7**A**
19	317.0	320.2	317.0	320.0**B**	320.4**A**
20				319.0**B**	319.4**A**
23	329.5	329.6	326.5	329.4**B**	329.8**A**
24	329.5	329.5	329.5	329.5	
25	328.8	331.0	328.8	329.6**B**	330.0**A**
26	329.0	329.0	327.0	328.2**B**	328.6**A**
27	328.0	329.5	325.5	326.1**B**	326.5**A**
30	324.0	325.0	322.0	322.0**B**	322.4**A**

December 1985

Sep	Open		High	Low	Close	
2	**HOLIDAY**					
3	333.5	334.0	335.8	330.0	330.5	
4	332.3		333.3	329.7	331.0	331.3
5	331.5	332.0	332.3	325.5	326.0	
6	321.0	321.5	327.0	321.0	326.5	327.0
9	324.3		327.0	324.0	324.8**B**	325.0**A**
10	326.0		328.0	326.0	327.5	327.8
11	327.0	327.3	327.3	324.2	326.6	
12	323.0	323.5	327.3	323.0	326.0	326.3
13	326.8		328.5	323.0	323.8	323.5
16	324.0		325.8	323.3	324.3	324.0
17	324.0		324.0	320.0	321.5	321.8
18	320.5		321.5	318.5**L**	319.7	
19	321.5		325.3	320.5	324.5	
20	326.5		326.5	322.0	323.5	
23	335.5	336.0	336.0	330.0	334.3	
24	334.0		335.0	332.0	334.5	335.0
25	334.0		336.5**H**	332.5	334.0	
26	334.0	334.5	334.5	331.0	332.7	
27	333.5	333.0	333.6	330.8	330.8	
30	330.0	329.5	330.3	325.5	326.7	

February 1986

Sep	Open	High	Low	Close	
2	**HOLIDAY**				
3	338.5	340.0**H**	334.9	334.7**B**	335.1**A**
4	337.5	337.5	335.0	335.3**B**	335.7**A**
5	335.5	335.5	330.0	330.1**B**	330.5**A**
6	327.0	331.5	327.0	330.8**B**	331.2**A**
9	330.0	331.0	329.2	329.0**B**	329.4**A**
10				331.8**B**	332.2**A**
11	330.5	331.0	330.4	330.2**B**	330.6**A**
12	328.0	331.5	328.0	330.5**B**	330.7**A**
13	331.0	333.0	327.5	327.5	
16	329.4	329.4	328.0	328.4**B**	328.8**A**
17	326.0	326.5	325.0	325.6**B**	326.0**A**
18	324.5	325.5	322.5**L**	323.8**B**	324.2**A**
19	330.0	330.0	328.0	328.8**B**	329.2**A**
20	327.5	328.0	327.5	327.8**B**	328.2**A**
23	336.5	338.6	335.5	338.4**B**	338.8**A**
24	337.5	339.5	336.5	338.8**B**	339.2**A**
25	338.0	338.3	338.0	338.3**B**	338.9**A**
26	338.0	338.0	336.0	337.0**B**	337.4**A**
27	337.0	337.5	335.4	335.1**B**	335.4**A**
30	333.5	335.0	330.1	329.9**B**	330.3**A**

April 1986

Sep	Open	High	Low	Close	
2	**HOLIDAY**				
3	343.5	343.5	339.4	339.2**B**	339.6**A**
4	339.5	341.0	339.5	339.7**B**	340.1**A**
5	337.0	337.0	336.0	335.0**B**	336.0**A**
6	329.0	335.0	329.0	334.2**B**	334.6**A**
9	334.0	334.0	333.7	333.5**B**	333.9**A**
10	336.5	336.6	336.0	336.4**B**	336.8**A**
11				334.8**B**	335.2**A**
12				334.8**B**	335.2**A**
13				331.8**B**	332.2**A**
16	333.5	333.5	332.5	333.0**B**	333.4**A**
17				330.1**B**	330.5**A**
18	329.0	329.0	328.5**L**	328.3**B**	328.7**A**
19				333.3**B**	333.7**A**
20				332.5**B**	332.9**A**
23				342.8**B**	343.2**A**
24				343.3**B**	343.7**A**
25	343.5	344.5**H**	342.5	342.9**B**	343.3**A**
26	339.5	341.7	339.5	341.5**B**	341.9**A**
27	342.0	342.0	339.9	339.7**B**	340.1**A**
30	339.0	339.0	334.7	334.5**B**	334.9**A**

June 1986

Sep	Open	High	Low	Close	
2	**HOLIDAY**				
3				344.1**B**	344.5**A**
4				344.5**B**	344.9**A**
5	339.5	341.0	339.0	339.6**B**	340.0**A**
6	336.5	340.1	336.5	339.9**B**	340.3**A**
9				338.3**B**	338.7**A**
10				341.2**B**	341.6**A**
11	339.5	340.0	339.5	339.4**B**	339.8**A**
12				339.5**B**	339.9**A**
13				336.5**B**	336.9**A**
16	338.0	338.0	337.0	337.8**B**	338.2**A**
17				334.8**B**	335.2**A**
18	334.0	334.5	333.0**L**	332.9**B**	333.3**A**
19				337.9**B**	338.3**A**
20	337.0	337.2	337.0	337.0**B**	337.4**A**
23	347.5	347.5	345.0	347.3**B**	347.7**A**
24	347.5	348.1	346.0	347.9**B**	348.3**A**
25	348.0	349.0**H**	347.5	347.7**B**	348.1**A**
26				346.4**B**	346.8**A**
27	347.5	347.5	344.7	344.5**B**	344.9**A**
30				339.2**B**	339.6**A**

October 1986

Sep	Open	High	Low	Close	
2	**HOLIDAY**				
3				350.2**B**	350.6**A**
4				354.4**B**	354.8**A**
5				349.4**B**	349.8**A**
6				349.4**B**	349.8**A**
9	347.5	347.5	347.5	347.3**B**	347.7**A**
10	349.0	351.6**H**	349.0	351.4**B**	351.8**A**
11				348.8**B**	349.2**A**
12				349.0**B**	349.4**A**
13	347.5	347.5	347.1	346.7**B**	347.1**A**
16				348.0**B**	348.4**A**
17				345.0**B**	345.4**A**
18	341.0	342.6	341.0**L**	342.4**B**	342.8**A**
19				347.8**B**	348.2**A**
20				346.8**B**	347.2**A**
23				357.0**B**	357.4**A**
24				357.8**B**	358.2**A**
25				357.7**B**	358.1**A**
26				356.2**B**	356.6**A**
27				354.3**B**	354.7**A**
30				349.0**B**	349.4**A**

December 1986

Sep	Open	High	Low	Close	
2	**HOLIDAY**				
3					
4					
5					
6	356.5	356.5	355.6	355.4**B**	355.8**A**
9				352.3**B**	352.7**A**
10				356.8**B**	357.2**A**
11	356.5	356.5	353.9	353.7**B**	354.1**A**
12				353.3**B**	353.7**A**
13	356.0	357.0**H**	352.6	352.2**B**	352.6**A**
16				353.4**B**	353.8**A**
17	351.0	351.0	350.9	350.5**B**	350.9**A**
18	349.5	349.5	347.6**L**	347.4**B**	347.8**A**
19				352.8**B**	353.2**A**
20				351.8**B**	352.2**A**
23				361.6**B**	362.0**A**
24				362.6**B**	363.0**A**
25				362.7**B**	363.1**A**
26				360.2**B**	360.6**A**
27				359.3**B**	359.7**A**
30				353.7**B**	354.1**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD VOLUME OF SALES
REPORTED IN CONTRACTS

Sep	85Oct	85Dec	86Feb	86Apr	86Jun	86Oct	86Dec	TOTAL
2	**HOLIDAY**							
3	27	1,157	4	6**H**				1,194
4	348**H**	896	9	5				1,258
5	38	604	7	3	3			655
6	17	1,125	3	5	3		1**L**	1,154
9	6	521	2	1**L**		1**H**		531
10	2	620		2		1		625
11	3	533	3		2		1	542
12	21	482	2					505
13	1**L**	188	24**H**			1	2**H**	216
16		151**L**	2	2	1**L**			156**L**
17	33	551	3				1	588
18	6	426	5	1	2	1	2	443
19	4	297	2					303
20		398	1**L**		1			400
23	37	1,229**H**	5	1	32**H**			1,304**H**
24	1	341	4		1			347
25	8	226	2	1	1			238
26	6	902	5	1				914
27	30	718	3	3	1			755
30	10	449	10	1				470
TOTAL	598	11,814	96	32	47	4	7	12,598

KILO GOLD OPEN CONTRACTS
REPORTED IN CONTRACTS

Sep	85Oct	85Dec	86Feb	86Apr	86Jun	86Oct	86Dec	TOTAL
2	**HOLIDAY**							
3	285**H**	1,539	113	64	484**L**	5**H**		2,490
4	193	1,660	107	65	484	5		2,514
5	208	1,702**H**	109	66**H**	484	5		2,574**H**
6	203	1,678	107	64	484	5	1**L**	2,542
9	203	1,484	106	63	484	4	1	2,345
10	203	1,345	106	63	484	3	1	2,205
11	203	1,613	104**L**	63	484	3	2	2,472
12	195	1,502	104	63	484	3	2	2,353
13	195	1,522	123	63	484	2	4	2,393
16	195	1,515	121	63	485	2	4	2,385
17	185	1,567	123	63	485	2	5	2,430
18	183	1,543	125	62**L**	485	1**L**	6**H**	2,405
19	181	1,476	125	62	485	1	6	2,336
20	181	1,461	125	62	486	1	6	2,322
23	163	1,162	127	62	516**H**	1	6	2,037
24	163	1,201	126	62	515	1	6	2,074
25	160	1,174	128	62	516	1	6	2,047
26	157	1,068**L**	128	62	516	1	6	1,938**L**
27	151	1,397	130	63	516	1	6	2,264
30	9**L**	1,302	131**H**	63	516	1	6	2,028

KILO GOLD FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$ PER TROY OUNCE

October 1985

Oct	Open	High	Low	Close	
1				322.1**B**	322.5**A**
2				323.8**B**	324.2**A**
3				329.5**B**	329.9**A**
4				327.9**B**	328.3**A**
7				326.0**B**	326.4**A**
8	326.5	326.5	324.5	324.3**B**	324.7**A**
9				324.8**B**	325.2**A**
10				325.6**B**	326.0**A**
11				326.4**B**	326.8**A**
14				325.5**B**	325.9**A**
15				325.4**B**	325.8**A**
16	322.0	323.0	322.0**L**	322.8**B**	323.2**A**
17				325.3**B**	325.7**A**
18				327.0**N**	
21				326.1**B**	326.5**A**
22				327.5**B**	327.9**A**
23	328.0	328.0**H**	327.0	326.9**B**	327.3**A**
24				325.8**B**	326.2**A**
25				327.3**B**	327.7**A**
28	326.5	326.5	326.5	326.5	
29					
30					
31					

December 1985

Oct	Open		High	Low	Close	
1	326.0		327.8	325.0	326.8	326.5
2	326.5		329.5	326.0	328.4	328.5
3	329.0	329.5	335.7**H**	328.0	334.2	
4	335.0		335.0	330.0	332.5	
7	331.0		331.5	329.0	330.5	
8	329.5		330.8	328.5	328.5	
9	330.5		331.5	328.0	329.0	
10	328.5		329.2	327.5	329.0**B**	329.5**A**
11	329.5		331.0	329.0	330.5**B**	331.0**A**
14	330.2		330.5	329.3	330.0	
15	330.0		331.2	329.0	329.0	329.2
16	328.0	327.5	328.3	325.5	326.3	326.5
17	327.5		330.0	327.5	329.0	
18	329.5		330.3	328.8	330.2	330.3
21	329.0		330.0	328.0	329.5**B**	329.8**A**
22	329.3		332.0	326.0	330.5	330.8
23	330.0		330.5	328.0	329.0	
24	328.0		329.3	327.8	328.0**B**	328.3**A**
25	328.0		329.6	327.3	329.5	
28	329.0		329.3	328.5	329.0	
29	329.0		330.0	327.5	329.0	
30	329.3		329.3	327.5	327.5	
31	328.0		328.3	324.8**L**	327.2	

February 1986

Oct	Open	High	Low	Close	
1	330.0	331.5	330.0	330.8**B**	331.2**A**
2	330.8	334.0	330.8	332.5**B**	332.9**A**
3	338.0	340.0**H**	337.0	338.4**B**	338.8**A**
4				336.7**B**	337.1**A**
7	335.0	335.0	334.7	334.5**B**	334.9**A**
8	336.0	336.0	332.8	332.6**B**	333.0**A**
9	334.9	334.9	333.3	333.1**B**	333.5**A**
10				333.4**B**	333.8**A**
11				335.0**B**	335.4**A**
14				334.1**B**	334.5**A**
15	335.5	335.5	333.4	333.2**B**	333.6**A**
16	329.0	331.0	329.0	330.4**B**	330.8**A**
17	332.5	333.3	332.5	333.1**B**	333.5**A**
18				334.5**N**	
21				333.6**B**	334.0**A**
22	335.0	335.5	331.0	334.7**B**	335.1**A**
23				333.1**B**	333.5**A**
24	334.0	334.0	332.4	332.2**B**	332.6**A**
25				333.4**B**	333.8**A**
28				333.0**B**	333.4**A**
29	332.5	334.2	332.5	334.0**B**	334.4**A**
30	332.0	333.0	331.5	331.3**B**	331.7**A**
31	328.5	331.7	328.5**L**	331.5**B**	331.9**A**

April 1986

Oct	Open	High	Low	Close	
1	335.0	335.2	335.0**L**	335.0**B**	335.4**A**
2	335.0	337.0	335.0	337.0**B**	337.4**A**
3				342.8**B**	343.2**A**
4	341.0	341.5**H**	339.5	341.3**B**	341.7**A**
7				339.3**B**	339.7**A**
8				336.8**B**	337.2**A**
9				337.3**B**	337.7**A**
10	337.0	337.8	336.5	337.6**B**	338.0**A**
11	339.0	339.0	339.0	339.0	
14				338.6**B**	339.0**A**
15				337.7**B**	338.1**A**
16	335.5	335.5	335.0	334.8**B**	335.2**A**
17	336.5	337.9	336.5	337.7**B**	338.1**A**
18	338.5	338.7	338.5	338.7**B**	
21	338.5	338.5	337.0	338.2**B**	338.6**A**
22				339.3**B**	339.7**A**
23				337.6**B**	338.0**A**
24	336.0	336.0	336.0	336.0	
25				337.7**B**	338.1**A**
28				337.0**B**	337.4**A**
29				338.0**B**	338.4**A**
30				334.8**B**	335.2**A**
31				336.3**B**	336.7**A**

June 1986

Oct	Open	High	Low	Close	
1				339.6**B**	340.0**A**
2	340.0	341.3	340.0	341.3**B**	341.7**A**
3	341.8	348.0**H**	341.8	347.4**B**	347.8**A**
4	345.0	346.0	344.5	345.8**B**	346.2**A**
7				343.5**B**	343.9**A**
8				341.3**B**	341.7**A**
9				341.9**B**	342.3**A**
10				342.2**B**	342.6**A**
11				343.5**B**	343.9**A**
14				343.4**B**	343.8**A**
15				342.4**B**	342.8**A**
16				339.3**B**	339.7**A**
17	341.0	342.6	341.0	341.8**B**	342.2**A**
18				343.3**N**	
21				342.7**B**	343.1**A**
22				343.8**B**	344.2**A**
23				341.8**B**	342.2**A**
24	341.5	341.5	340.2	340.0**B**	340.4**A**
25				342.3**B**	342.7**A**
28				341.4**B**	341.8**A**
29				341.8**B**	342.2**A**
30	341.0	341.0	339.7**L**	339.5**B**	339.9**A**
31				341.2**B**	341.5**A**

October 1986

Oct	Open	High	Low	Close	
1				349.4**B**	349.8**A**
2				351.1**B**	351.5**A**
3				357.2**B**	357.6**A**
4				355.8**B**	356.2**A**
7				353.3**B**	353.7**A**
8				350.8**B**	351.2**A**
9				351.6**B**	352.0**A**
10				351.9**B**	352.3**A**
11				353.3**B**	353.7**A**
14				353.1**B**	353.5**A**
15				352.1**B**	352.5**A**
16				349.0**B**	349.4**A**
17				352.2**B**	352.6**A**
18				353.0**N**	
21				352.4**B**	352.8**A**
22				353.6**B**	354.0**A**
23				351.8**B**	352.2**A**
24				349.8**B**	350.2**A**
25				352.2**B**	352.6**A**
28				350.8**B**	351.2**A**
29				351.5**B**	351.9**A**
30				348.3**B**	348.7**A**
31				347.4**B**	347.8**A**

December 1986

Oct	Open	High	Low	Close	
1				354.3**B**	354.7**A**
2	354.5	356.0	354.5	355.8**B**	356.2**A**
3				361.8**B**	362.2**A**
4	362.0	362.3**H**	360.0	360.6**B**	361.0**A**
7				347.8**B**	348.2**A**
8				355.6**B**	356.0**A**
9				356.3**B**	356.7**A**
10				356.8**B**	357.2**A**
11				358.3**B**	358.7**A**
14				357.8**B**	358.2**A**
15				356.7**B**	357.1**A**
16				353.7**B**	354.1**A**
17	355.3	357.0	355.3	356.8**B**	357.2**A**
18				358.0**N**	
21				357.0**B**	357.4**A**
22				358.4**B**	358.8**A**
23				356.6**B**	357.0**A**
24				354.6**B**	355.0**A**
25				356.8**B**	357.2**A**
28	356.5	356.5	355.8	355.6**B**	356.0**A**
29				356.0**B**	356.4**A**
30				353.0**B**	353.4**A**
31	350.5	352.0	350.5**L**	351.6**B**	352.0**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD VOLUME OF SALES
REPORTED IN CONTRACTS

Oct	85Oct	85Dec	86Feb	86Apr	86Jun	86Oct	86Dec	TOTAL
1		604	2	1L				607
2		294	2	2	1L		1L	300
3		1,483H	4		22H			1,509H
4		788		3H	1		2H	794
7		358	1L					359
8	2	287	1					290
9		299	19					318
10		334		1				335
11		335		1				336
14		61L						61L
15		389	3					392
16	1L	1,179	1	1				1,182
17		559	1	1	1		1	563
18		110		1				111
21		432		1			1	434
22		356	42H					398
23	4H	621						625
24		240	2	1	2			245
25		218						218
28	1	99					1	101
29		298	1					299
30		161	3		2			166
31		317	13				1	331
TOTAL	8	9,822	95	13	29		7	9,974

KILO GOLD OPEN CONTRACTS
REPORTED IN CONTRACTS

Oct	85Oct	85Dec	86Feb	86Apr	86Jun	86Oct	8[illegible]ec	TOTAL
1	5H	1,495L	129	63L	516L	1H	6L	2,215L
2	5	1,506	130	65H	517	1	7	2,231
3	5	1,732	133H	65	528H	1	7	2,471
4	5	1,620	133	65	527	1	8H	2,359
7	5	1,501	133	65	527	1	8	2,240
8	4	1,520	133	65	527	1	8	2,258
9	4	1,508	114	65	527	1	8	2,227
10	4	1,727	114	65	527	1	8	2,446
11	4	1,501	114	65	527	1	8	2,220
14	4	1,502	114	65	527	1	8	2,221
15	4	1,501	113L	65	527	1	8	2,219
16	4	1,762H	113	65	527	1	8	2,480H
17	4	1,685	113	65	527	1	8	2,403
18	4	1,643	113	65	527	1	8	2,361
21	4	1,752	113	65	527	1	8	2,470
22	4	1,590	113	65	527	1	7	2,307
23	4	1,638	113	65	527	1	7	2,355
24	3L	1,659	113	64	528	1	7	2,375
25	3	1,651	113	64	528	1	7	2,367
28	4	1,669	113	64	528	1	8	2,387
29		1,653	113	64	528	1	8	2,367
30		1,662	115	64	528	1	8	2,378
31		1,682	113	64	528	1	8	2,396

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES PRICES

OPEN, HIGH, LOW AND CLOSE
$ PER TROY OUNCE

November 1985

Nov	Open		High	Low	Close	
1						
4	324.8		325.0H	324.8	324.8B	325.2A
5					323.6B	324.0A
6					323.8B	324.2A
7					321.0B	321.4A
8					323.9B	324.1A
11					322.5B	322.9A
12					324.5B	324.9A
13					324.8B	325.2A
14					324.5B	325.0A
15	324.5		324.5	324.5L	324.5	
18					323.4B	323.8A
19					323.8B	324.2A
20					325.8B	326.2A
21					326.6B	327.0A
22					326.8B	327.2A
25					332.0N	
26						
27						
28	**HOLIDAY**					
29						

December 1985

Nov	Open		High	Low	Close	
1	325.5	325.0	330.5	324.5	328.5	
4	327.0		327.5	326.5	327.0B	327.3A
5	327.0	326.3	327.3	326.0	325.7B	326.0A
6	326.5		326.6	325.4	326.0	
7	325.3		325.3	322.0	322.7	
8	323.5		326.0	322.8	325.5	
11	325.0		325.0	324.0	324.0	
12	324.5		326.1	324.0	326.0B	326.2A
13	325.5		328.5	325.5	326.6B	327.0A
14	327.0		327.5	325.3	325.8	
15	326.0		326.8	324.0	324.7	
18	324.5		325.2	324.3	324.3	
19	325.0		326.0	324.0	324.5B	324.8A
20	326.0		328.0	326.0	326.5	327.0
21	327.5		327.5	326.5	327.4B	327.6A
22	327.0		329.8	326.5	327.5B	328.0A
25	330.0	331.0	333.5H	330.0	332.5	
26	331.0		332.5	331.0	331.2	331.5
27	330.0		330.3	324.0	324.1	324.5
28	**HOLIDAY**					
29	325.5	326.0	326.5	320.5L	321.0	

February 1986

Nov	Open		High	Low	Close	
1	330.8		334.0	330.8	332.4B	332.8A
4	332.0		332.0	331.5	331.8	
5	330.9		332.0	329.9	329.7B	330.1A
6	329.7		330.2	329.0	329.9B	330.3A
7	328.5		328.5	326.5	326.5B	326.9A
8	327.0		329.6	327.0	329.4B	329.8A
11	328.0		328.0	328.0	327.8B	328.2A
12	329.5		330.5	329.5	330.1B	330.5A
13	330.0		332.0	329.5	330.3B	330.7A
14	330.3		331.0	329.8	329.8B	330.2A
15	331.0		331.0	329.0	329.5	
18	329.5		329.5	328.5	328.3B	328.7A
19	330.5		330.5	328.3	328.5B	328.9A
20	331.5		331.5	330.5	330.8B	331.2A
21	331.0	331.5	332.0	330.5	331.3B	331.7A
22	331.5		334.0	330.8	331.9B	332.3A
25	335.0		338.0H	335.0	337.5	
26	335.5		337.5	335.5	336.5	337.0
27	335.0		335.0	329.5	330.0	
28	**HOLIDAY**					
29	331.0	331.5	331.5	326.0L	326.3	327.0

April 1986

Nov	Open		High	Low	Close	
1	333.5		338.5	333.5	336.2B	336.6A
4	335.5		335.5	335.5	335.0B	
5	334.5		335.0	333.7	333.5B	333.9A
6	333.8		334.0	333.8	333.7B	334.1A
7	331.0		331.5	330.6	330.4B	330.8A
8	331.5		334.0	331.0	333.1B	333.5A
11					331.6B	332.0A
12	334.2		334.2	334.0	333.8B	334.2A
13	334.0		336.0	334.0	334.1B	334.5A
14	335.0		335.0	334.2	334.0B	334.4A
15	333.5		333.5	332.5	333.3B	333.7A
18					332.0B	332.4A
19	331.5		332.0	331.5	332.0B	332.4A
20	335.0		335.0	334.2	334.0B	334.4A
21	335.5		335.5	334.0	335.3B	335.7A
22	334.5		337.5	334.5	335.5B	335.9A
25	337.5		342.0H	337.5	340.3B	340.7A
26	341.0		341.5	340.0	340.8B	341.2A
27	338.5	339.0	339.0	334.4	334.0B	334.4A
28	**HOLIDAY**					
29	334.5	335.0	335.5	329.5L	330.3B	330.7A

June 1986

Nov	Open		High	Low	Close	
1					340.4B	340.8A
4					338.9B	339.3A
5	337.5		339.3	337.5	337.6B	338.0A
6					337.8B	338.2A
7	336.5		336.5	334.5L	334.4B	334.8A
8					337.0B	337.4A
11	337.0		337.0	335.8	335.6B	336.0A
12	338.5		338.5	337.9	337.7B	338.1A
13	340.0		340.0	338.0	338.1B	338.5A
14	338.5		338.5	338.3	338.1B	338.5A
15	337.0		338.0	336.5	337.3B	337.7A
18	336.5		337.0	336.5	336.1B	336.5A
19	337.5		338.0	336.3	336.1B	336.5A
20	339.0		339.0	338.4	338.2B	338.6A
21	339.5		339.5	339.0	339.3B	339.7A
22	339.5		341.5	339.5	339.7B	340.1A
25	344.5		345.5H	343.5	345.5	
26	344.6		345.0	344.0	344.8B	345.2A
27	342.5	343.0	343.0	338.4	338.0B	338.4A
28	**HOLIDAY**					
29	339.0		339.5	334.5	334.5B	334.9A

August 1986

Nov	Open		High	Low	Close	
1						
4						
5						
6						
7						
8	342.0		342.0	341.3	341.1B	341.5A
11					339.8B	340.2A
12	341.0		342.1	341.0	341.9B	342.3A
13					342.3B	342.7A
14					342.4B	342.8A
15					341.5B	341.9A
18					340.3B	340.7A
19					340.0B	340.4A
20					342.2B	342.6A
21					344.3B	344.7A
22	346.5		346.5H	344.1	343.9B	344.3A
25					348.8B	349.2A
26					349.0B	349.4A
27	345.0		346.5	342.6	342.2B	342.6A
28	**HOLIDAY**					
29	339.5		339.5	338.5L	338.7B	339.1A

October 1585

Nov	Open		High	Low	Close	
1					349.3B	349.7A
4					347.8B	348.2A
5					346.5B	346.9A
6					346.8B	347.2A
7					343.1B	343.5A
8					345.6B	346.0A
11					345.3B	345.7A
12					346.4B	346.8A
13					346.7B	347.1A
14					346.7B	347.1A
15					345.9B	346.3A
18					344.5B	345.1A
19					344.0B	344.4A
20					346.4B	346.8A
21					349.3B	349.7A
22	350.0		350.0H	348.3L	348.1B	348.5A
25					353.3B	353.7A
26					353.4B	353.8A
27					346.6B	347.0A
28	**HOLIDAY**					
29					343.1B	343.5A

December 1986

Nov	Open		High	Low	Close	
1					354.0B	354.4A
4					352.5B	352.9A
5					351.2B	351.6A
6					351.5B	351.9A
7	348.5		348.5	348.0L	347.8B	348.2A
8	348.0		350.5	348.0	350.3B	350.7A
11	349.3		350.3	349.0	350.1B	350.5A
12					351.2B	351.6A
13					351.5B	351.9A
14	352.0		352.0	351.3	351.1B	351.5A
15	351.1		351.1	350.9	350.7B	351.1A
18	351.0		351.0	349.7	349.5B	349.9A
19					348.5B	348.9A
20					350.6B	351.0A
21	353.0		354.5	353.0	354.3B	354.7A
22	353.5		355.0	353.0	352.8B	353.2A
25	357.0		358.0	357.0	357.8B	358.2A
26	358.5		358.5H	358.0	357.9B	358.3A
27	355.5		355.5	351.6	351.2B	351.6A
28	**HOLIDAY**					
29					347.7B	348.1A

February 1987

Nov	Open		High	Low	Close	
1						
4	359.0		359.0	357.7L	357.5B	357.9A
5					356.2B	356.6A
6					356.5B	356.9A
7					352.8B	353.2A
8					355.8B	356.2A
11					355.1B	355.5A
12					356.2B	356.6A
13					356.5B	356.9A
14					356.1B	356.5A
15					355.7B	356.1A
18					354.5B	354.9A
19					352.2B	352.6A
20					355.5B	355.9A
21	358.0		359.5H	358.0	359.3B	359.7A
22					357.8B	358.2A
25					362.5B	362.9A
26					362.6B	363.0A
27					355.9B	356.3A
28	**HOLIDAY**					
29					352.4B	352.8A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD VOLUME OF SALES
REPORTED IN CONTRACTS

Nov	85Nov	85Dec	86Feb	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	TOTAL
1		330	9	6						345
4	2H	79	5	1L						87
5		284	35	1	26					346
6		138	48	5						191
7		344	9	1	2			2		358
8		101	3	3	1L			4		112
11		39L	6		3			3		51L
12		213	33	3	3	1L				253
13		320	6	3	2					331
14		231	4	2	3			1L		241
15	1L	126	2L	1	27			2		159
18		106	30		2			3		141
19		336	16	1	4					357
20		211	141	3	2					357
21		390	91	205	53H			4	1H	744
22		847H	280	16	13	4	2H	1		1,163
25		774	434	16	44			8		1,276H
26		288	61	345H	10			3		707
27		383	291	32	44	9H		15H		774
28	HOLIDAY									
29		59	525H	30	28	2				644
TOTAL	3	5,599	2,029	674	267	16	2	46	1	8,637

KILO GOLD OPEN CONTRACTS
REPORTED IN CONTRACTS

Nov	85Nov	85Dec	86Feb	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	TOTAL
1		1,639	107	68	528		1L	8L		2,351
4	2H	1,650	109	68	528		1	8		2,366
5		1,703	139	69	534		1	8		2,454
6		1,687	104L	67L	534		1	8		2,401
7		1,749H	106	68	534		1	8		2,466
8		1,733	107	68	534	1L	1	10		2,454
11		1,730	108	68	531	1	1	13		2,452
12		1,728	136	69	532	1	1	13		2,480H
13		1,557	138	68	532	1	1	13		2,310
14		1,623	139	69	533	1	1	13		2,379
15	1L	1,597	138	69	546H	1	1	13		2,366
18	1	1,571	155	69	546	1	1	16		2,360
19	1	1,342	164	69	546	1	1	16		2,140
20	1	1,246	251	69	546	1	1	16		2,131
21	1	1,151	275	235	495L	1	1	15		2,174
22	1	885	387	241H	498	3	2H	16		2,033
25	1	555	595	241	519	3	2	19		1,935
26	1	495	611	122	523	3	2	21		1,778L
27		444	738	135	543	9	2	28H		1,899
28	HOLIDAY									
29		164L	944H	141	539	11H	2	28		1,829

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$ PER TROY OUNCE

December 1985

Dec	Open		High	Low	Close	
2	323.2		323.2	318.0	322.0**B**	322.4**A**
3	322.5		322.5	321.3	321.8**B**	322.2**A**
4	323.8		324.0	322.0	321.5**B**	322.0**A**
5	321.5		322.0	321.4	322.0**B**	322.2**A**
6	322.0		322.0	320.0	321.8**B**	322.2**A**
9	318.0		318.0	315.0	314.8**B**	315.2**A**
10	317.1		317.1	316.5	316.3**B**	316.7**A**
11	315.5		315.5	314.5**L**	315.3**B**	315.7**A**
12	318.0		318.0	315.5	316.8**B**	317.5**A**
13	319.0		319.3	319.0	319.3**B**	319.5**A**
16	320.5		321.0	320.5	320.8**B**	321.2**A**
17	321.1		321.1	320.3	320.1**B**	320.5**A**
18					324.8**B**	325.2**A**
19	325.5		325.5	324.5	323.0**B**	324.5**A**
20	324.0		325.0	324.0	325.0**B**	326.0**A**
23	326.0		326.0**H**	325.0	325.8**B**	326.2**A**
24					324.8**B**	325.2**A**
25	**HOLIDAY**					
26					323.0**B**	324.0**A**
27						
30						
31						

January 1986

Dec	Open		High	Low	Close	
2						
3						
4						
5						
6						
9						
10						
11						
12						
13						
16						
17						
18						
19						
20						
23						
24						
25	**HOLIDAY**					
26						
27						
30	327.0		327.0**H**	327.0**L**	326.8**B**	327.2**A**
31					327.0**B**	328.5**A**

February 1986

Dec	Open		High	Low	Close	
2	327.0		328.5	322.5	326.7	
3	325.5		327.0	325.5	326.5	
4	328.5		329.0	325.5	325.5	
5	325.5	326.0	327.0	325.5	326.8**B**	327.0**A**
6	325.8		326.6	325.5	325.8**B**	326.0**A**
9	322.5	322.0	322.5	317.5	319.0	
10	318.5		321.5	318.5	321.0	
11	316.0	317.0	321.3	316.0**L**	320.0	
12	319.0		321.3	318.3	320.5**B**	321.0**A**
13	321.5		322.5	320.4	322.5	
16	321.5		325.5	321.2	324.4**B**	324.8**A**
17	325.5		325.5	323.0	323.3	
18	323.0		327.5	322.0	327.4	
19	326.8		330.5	326.5	327.5	
20	328.0		329.5	326.5	329.0	
23	331.0		331.3	328.0	329.0	
24	328.0		328.3	326.5	328.0	
25	**HOLIDAY**					
26	327.3		328.5	327.2	327.0**B**	327.2**A**
27	328.0		331.0	328.0	328.5	
30	329.3		331.5	329.0	330.5**B**	331.0**A**
31	330.0		332.5**H**	330.0	332.4	

April 1986

Dec	Open		High	Low	Close	
2	331.0		331.5	327.5	330.3**B**	330.7**A**
3	329.5		331.0	329.5	330.3**B**	330.7**A**
4	332.5		332.5	329.5	329.3**B**	329.7**A**
5	330.5		331.0	330.5	330.6**B**	331.0**A**
6	329.5		330.5	329.5	330.0	
9	325.5		326.0	321.5	322.6**B**	323.0**A**
10	322.0		325.0	322.0	324.5**B**	324.9**A**
11	318.5		324.0	318.5**L**	323.6**B**	324.0**A**
12	324.8		324.8	322.5	324.4**B**	324.8**A**
13	325.0	325.5	326.5	324.5	326.3**B**	326.7**A**
16	325.5	326.0	329.5	325.5	328.4**B**	328.8**A**
17	329.0		329.0	327.3	327.1**B**	327.5**A**
18	327.0		331.5	326.0	331.2**B**	331.6**A**
19	329.5		334.0	329.5	331.3**B**	331.7**A**
20					332.8**B**	333.2**A**
23	334.0		334.0	332.5	332.8**B**	333.2**A**
24					331.6**B**	332.0**A**
25	**HOLIDAY**					
26					330.8**B**	331.2**A**
27	331.5		334.5	331.5	332.1**B**	332.5**A**
30	333.5		335.5	333.0	334.6**B**	335.0**A**
31	334.5		337.0**H**	334.5	337.0	

June 1986

Dec	Open		High	Low	Close	
2	333.0		336.0	332.0	334.5**B**	334.9**A**
3					334.3**B**	334.7**A**
4					333.3**B**	333.7**A**
5	334.0		335.5	334.0	334.7**B**	335.1**A**
6	334.5		334.5	334.0	333.8**B**	334.2**A**
9	331.0		331.0	326.5	326.6**B**	327.0**A**
10	326.5		328.5	326.5	328.3**B**	328.7**A**
11	324.5		328.0	324.5**L**	327.4**B**	327.8**A**
12	329.0		329.0	327.0	328.2**B**	328.6**A**
13	329.0		330.5	329.0	330.3**B**	330.7**A**
16	328.5		334.0	328.5	332.4**B**	332.8**A**
17	332.5		332.5	331.3	331.1**B**	331.5**A**
18	330.5		335.4	330.0	335.2**B**	335.6**A**
19	335.0		337.0	335.0	335.3**B**	335.7**A**
20	336.0		336.7	335.5	336.7**B**	337.1**A**
23	338.0		338.3	337.0	336.8**B**	337.2**A**
24	335.0		335.6	335.0	335.4**B**	335.8**A**
25	**HOLIDAY**					
26					334.6**B**	335.0**A**
27	339.5		339.5	336.1	335.9**B**	336.3**A**
30	336.5		339.5	336.5	338.6**B**	339.0**A**
31	339.0		341.0**H**	339.0	341.0	

August 1986

Dec	Open		High	Low	Close	
2					338.7**B**	339.1**A**
3					338.3**B**	338.7**A**
4					337.3**B**	337.7**A**
5					338.7**B**	339.1**A**
6					337.8**B**	338.2**A**
9					330.8**B**	331.2**A**
10					332.2**B**	332.6**A**
11					331.4**B**	331.8**A**
12					332.2**B**	332.6**A**
13					334.3**B**	334.7**A**
16	336.0		337.0	336.0**L**	336.4**B**	336.8**A**
17					335.2**B**	335.6**A**
18					339.3**B**	339.7**A**
19					339.3**B**	339.7**A**
20					340.7**B**	341.1**A**
23					340.9**B**	341.3**A**
24	339.9		339.9	338.5	339.4**B**	339.8**A**
25	**HOLIDAY**					
26					338.6**B**	339.0**A**
27					339.9**B**	340.3**A**
30	343.0		343.0**H**	342.8	342.6**B**	343.0**A**
31					344.8**B**	345.2**A**

October 1986

Dec	Open		High	Low	Close	
2					343.1**B**	343.5**A**
3					342.3**B**	342.7**A**
4					341.5**B**	341.9**A**
5					342.9**B**	343.3**A**
6					341.8**B**	342.2**A**
9	336.0		336.5**H**	335.7**L**	335.3**B**	335.7**A**
10					336.2**B**	336.6**A**
11					335.4**B**	335.8**A**
12					336.2**B**	336.6**A**
13					338.4**B**	338.8**A**
16					340.6**B**	341.0**A**
17					339.4**B**	339.8**A**
18					343.4**B**	343.8**A**
19					343.4**B**	343.8**A**
20					344.8**B**	345.2**A**
23					345.0**B**	345.4**A**
24					343.4**B**	343.8**A**
25	**HOLIDAY**					
26					342.6**B**	343.0**A**
27					343.9**B**	344.3**A**
30					346.8**B**	347.2**A**
31					349.0**B**	349.4**A**

December 1986

Dec	Open		High	Low	Close	
2	345.0		348.0	345.0	347.7**B**	348.1**A**
3					346.5**B**	346.9**A**
4					345.7**B**	346.1**A**
5					347.0**B**	347.4**A**
6					346.0**B**	346.4**A**
9	339.5		340.0	339.5	339.8**B**	340.2**A**
10	340.0		342.0	340.0	340.2**B**	340.6**A**
11	337.5		340.0	337.0**L**	339.4**B**	339.8**A**
12	341.5		341.5	340.5	340.3**B**	340.7**A**
13					342.4**B**	342.8**A**
16					344.8**B**	345.2**A**
17	345.0		345.0	343.0	343.6**B**	344.0**A**
18					347.6**B**	348.0**A**
19	351.0		351.0**H**	347.7	347.5**B**	347.9**A**
20					349.0**B**	349.4**A**
23					349.2**B**	349.6**A**
24					347.4**B**	347.8**A**
25	**HOLIDAY**					
26					346.6**B**	347.0**A**
27					347.9**B**	348.3**A**
30					351.0**B**	351.4**A**
31					353.2**B**	353.6**A**

February 1987

Dec	Open		High	Low	Close	
2	353.0		353.0**H**	352.6	352.4**B**	352.8**A**
3					350.7**B**	351.1**A**
4					349.6**B**	350.0**A**
5					351.3**B**	351.7**A**
6					350.0**B**	350.4**A**
9	348.0		348.5	344.2**L**	344.5**B**	344.9**A**
10					344.2**B**	344.6**A**
11					343.5**B**	343.9**A**
12					344.5**B**	344.9**A**
13					346.5**B**	346.9**A**
16					349.0**B**	349.4**A**
17					347.8**B**	348.2**A**
18					351.8**B**	352.2**A**
19					351.7**B**	352.1**A**
20					353.2**B**	353.6**A**
23					353.4**B**	353.8**A**
24					351.6**B**	352.0**A**
25	**HOLIDAY**					
26					350.6**B**	351.0**A**
27					352.1**B**	352.5**A**
30					355.2**B**	355.6**A**
31					357.4**B**	357.8**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES PRICES
OPEN, HIGH, LOW AND CLOSE
$ PER TROY OUNCE

April 1987

Dec	Open	High	Low	Close	
2	359 5	359 5**H**	357 5	357 3**B**	357 7**A**
3				354 8**B**	355 2**A**
4				353 8**B**	354 2**A**
5	358 0	358 0	356 0**L**	355 8**B**	356 2**A**
6				354 4**B**	354 8**A**
9				349 3**B**	349 7**A**
10				349 3**B**	349 7**A**
11				347 7**B**	348 1**A**
12				348 7**B**	349 1**A**
13				350 6**B**	351 0**A**
16				353 2**B**	353 6**A**
17				352 1**B**	352 5**A**
18				356 1**B**	356 5**A**
19				355 8**B**	356 2**A**
20				357 4**B**	357 8**A**
23				357 6**B**	358 0**A**
24				355 8**B**	356 2**A**
25	**HOLIDAY**				
26				354 8**B**	355 2**A**
27				356 3**B**	356 7**A**
30				359 4**B**	359 8**A**
31				361 6**B**	362 0**A**

KILO GOLD VOLUME OF SALES
REPORTED IN CONTRACTS

Dec	85Dec	86Jan	86Feb	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
2	67**H**		895**H**	117	8			1**L**	2**H**	1**H**	1,091**H**
3	9		109	3	1**L**						122
4	14		90	16							120
5	15		89	1**L**	2					1	108
6	3		35	5	2						45
9	5		345	19	10**H**		1**H**	1	1**L**		382
10	8		523	365**H**	4			2			902
11	12		291	18	2			2			325
12	5		195	15	2			5**H**			222
13	2		131	214	2						349
16	1**L**		105	13	9	2**L**					130
17	2		101	6	3			3			115
18			273	7	1						281
19	1		570	21	4			4			600
20	10		64		2						76
23	1		397	2	4						404
24			38		1	2					41
25	**HOLIDAY**										
26			7**L**								7**L**
27			38	3	1						42
30		1**H**	30	69	2	3**H**					105
31			26	6	3						35
TOTAL	155	1	4,352	900	63	7	1	18	3	2	5,502

KILO GOLD OPEN CONTRACTS
REPORTED IN CONTRACTS

Dec	85Dec	86Jan	86Feb	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
2	105**H**		1,209	156	541	11	2**H**	29	2**L**	1**H**	2,056
3	71		1,175	155	540	11	2	29	2	1	1,986
4	64		1,188	142	540	11	2	29	2	1	1,979
5	53		1,213	142	540	11	2	29	2	1	1,993
6	53		1,204	143	542**H**	11	2	29	2	1	1,987
9	49		1,268**H**	141**L**	539	11	2	28**L**	3**H**	1	2,042
10	50		1,264	348	537	11	2	30**H**	3	1	2,246**H**
11	44		1,137	344	536	11	2	30	3	1	2,108
12	37		1,[illegible]	358**H**	535	11	2	30	3	1	2,011
13	35		1,[illegible]	224	535	11	2	30	3	1	1,857
16	33		1,029	218	533	9**L**	2	30	3	1	1,858
17	33		1,044	216	532	9	2	28	3	1	1,858
18	31		943	214	531**L**	9	2	28	3	1	1,762
19	2		779	228	533	9	2	28	3	1	1,585
20	11		770	228	534	9	2	28	3	1	1,586
23	10		682	227	534	9	2	28	3	1	1,496
24	1**L**		651	227	535	10	2	28	3	1	1,458
25	**HOLIDAY**										
26	1		650	227	535	10	2	28	3	1	1,457
27	1		624	226	535	10	2	28	3	1	1,430
30		1**H**	623	208	535	12**H**	2	28	3	1	1,413**L**
31			622**L**	210	537	12	2	28	3	1	1,415

H = high **L** = low **A** = asked **B** = bid **N** = nominal

FEDERAL NATIONAL MORTGAGE ASSOCIATION (FNMA) ACTIVITY
(Million Dollar Units)

Item	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
1985 Portfolio												
Commissioned	1,300	1,895	1,636	1,921	2,074	1,593	1,583	1,797	1,638	1,733	1,199	1,858
Purchased	1,943	1,559	2,256	1,515	1,703	1,904	1,918	1,921	1,739	1,767	1,624	1,663
Mortgage-Backed												
Outstanding	36,915	38,508	39,370	40,952	41,613	42,755	43,891	45,668	48,769	50,368	52,198	54,987
Issued	913	1,820	1,087	1,856	1,004	1,519	1,527	2,207	3,654	2,228	2,469	3,365
1984 Portfolio												
Commissioned	1,772	1,930	1,626	1,561	1,233	1,995	1,976	1,227	1,142	1,638	2,150	2,758
Purchased	1,285	1,507	2,030	1,775	1,379	1,209	1,226	820	1,145	1,087	1,297	1,962
Mortgage-Backed												
Outstanding	25,182	26,125	28,354	28,661	28,962	29,256	30,485	32,054	32,888	33,784	34,821	36,215
Issued	251	1,126	2,405	502	552	580	1,533	1,862	1,092	1,111	1,240	1,292
1983 Portfolio												
Commissioned	2,006	784	1,184	1,023	1,534	2,506	1,198	1,282	2,739	1,882	997	1,471
Purchased	2,045	1,594	1,433	1,004	1,579	1,333	1,358	1,213	1,203	1,244	1,348	2,204
Mortgage-Backed												
Outstanding	15,464	16,586	18,157	19,138	20,064	20,933	22,313	23,078	23,819	24,311	24,475	25,121
Issued	1,082	1,213	1,684	1,152	1,160	1,097	1,651	1,052	1,018	750	381	841

Source: Mortgage Banking

CONSUMER PRICES

Not Seasonally Adjusted
1967 = 100

Period	Items	Food	Housing	Apparel and Upkeep	Transportation	Medical Care
1985						
January	282.7	307.3	342.0	199.8	314.7	391.1
February	284.0	309.5	343.6	201.8	314.3	393.8
March	285.3	309.7	344.7	205.3	316.7	396.5
April	286.8	309.6	345.9	205.9	320.0	398.0
May	287.0	308.9	348.5	205.3	321.4	399.5
June	286.9	309.3	350.4	204.6	321.8	401.7
July	286.5	309.5	351.6	202.8	321.9	404.0
August	286.5	309.7	352.9	205.3	320.7	406.6
September	287.1	309.9	353.8	209.6	319.7	408.3
October	287.9	309.8	354.4	211.1	320.9	410.5
November						
December						
1984	287.9	302.9	336.5	200.2	311.7	
1983	298.4	291.7	325.1	196.5	298.4	357.3
1982	289.1	285.7	314.7	191.8	291.5	328.7
1981	272.4	274.6	293.4	186.9	280.0	294.5
1980	246.7	254.6	263.3	178.4	249.7	265.9
1979	217.6	234.5	227.6	166.6	212.0	239.7
1978	185.4	211.4	202.8	159.6	185.5	219.4
1977	181.5	192.2	189.2	153.7	177.2	173.7
1976	170.5	180.8	177.2	147.6	165.5	163.3

Source: Survey of Current Business

MONEY SUPPLY

Billions of Dollars

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
M1 (M1-A plus Negotiable Order of Withdrawal Accts., Automatic Transfer Accts., Credit Union Share Draft Accts., and Demand Deposits as Mutual Savings Banks)												
1985	562.7	569.4	572.1	574.9	581.6	591.6	595.8	605.9	611.9	611.9	617.9	
1984	530.1	533.0	535.3	535.5	341.2	346.3	545.8	546.6	548.9	545.5	557.8	558.5
1983	482.1	491.1	497.6	496.5	507.4	511.7	515.7	516.7	517.1	517.9	51[illegible].3	525.4
1982	447.8	448.0	448.6	449.3	452.4	453.4	454.4	458.3	463.2	468.7	474.0	480.5
1981	419.2	421.2	425.8	433.7	431.5	428.8	430.1	432.8	431.8	433.0	436.4	441.9
1980	370.8	373.38	373.1	376.6	367.8	371.3	373.7	379.7	383.7	386.7	388.9	414.9
1979	359.7	358.6	359.0	364.3	364.5	369.0	372.2	374.3	377.8	366.6	368.9	369.1
1978	341.9	342.4	343.2	347.9	350.7	352.5	354.5	357.0	361.1	361.1	360.6	361.2
1977	313.8	314.0	315.4	320.5	320.7	321.9	326.8	328.4	330.4	333.7	333.2	335.4
1976	195.1	296.6	298.1	301.8	303.5	303.2	305.0	306.3	306.9	310.5	310.4	312.4
M2 (M2-B plus Time Deposits, Open Accounts, Overnight Eurodollars held by U.S. residents, Money Mutual Fund Shares, and Overnight Repurchase Agreement)												
1985	2,398.9	2,421.0	2,429.6	2,427.7	2,444.9	2,472.9	2,490.6	2,514.1	2,528.9	2,532.9	2,547.0	
1984	2,206.8	2,222.6	2,230.0	2,242.9	2,258.6	2,272.1	2,281.9	2,291.0	2,305.6	2,317.2	2,346.3	2,371.7
1983	2,018.3	2,042.5	2,054.9	2,088.4	2,092.7	2,114.1	2,127.8	2,129.2	2,137.2	2,161.0	2,174.4	2,196.3
1982	1,817.7	1,807.9	1,825.9	1,848.6	1,848.7	1,865.4	1,883.0	1,896.5	1,908.7	1,928.6	1,943.6	1,965.3
1981	1,680.8	1,695.7	1,718.1	1,738.1	1,743.4	1,749.3	1,761.0	1,777.2	1,786.8	1,798.8	1,809.6	1,796.6
1980	1,534.5	1,546.7	1,553.1	1,549.9	1,562.1	1,585.7	1,609.7	1,629.2	1,640.7	1,653.6	1,668.8	1,632.6
1979	875.0	976.6	879.5	889.8	893.8	904.4	914.1	922.5	932.0	938.5	943.5	958.5
1978	816.0	819.4	822.6	830.8	836.7	842.6	848.7	856.9	866.2	870.9	873.7	875.8
1977	746.3	750.7	756.1	764.6	767.6	772.8	783.5	787.7	792.9	799.6	802.7	806.5
1976	670.3	678.2	682.6	690.6	695.7	698.5	705.2	710.5	716.3	725.7	732.3	740.3

Adjusted for Seasonal Variation, Average of Daily Figures
Source: Federal Reserve Bulletin

GROSS NATIONAL PRODUCT

Seasonally Adjusted at Annual Rates
Billions of 1972 Dollars

Quarter	1985	1984	1983	1982	1981	1980	1979	1978	1977	1976
I	1,663.5	1,610.9	1,490.1	1,470.7	1,516.5	1,501.9	1,479.9	1,367.8	1,311.0	1,256.0
II	1,671.3	1,638.8	1,524.8	1,478.4	1,510.4	1,463.3	1,473.4	1,395.2	1,330.7	1,271.5
III	1,688.9	1,645.2	1,550.2	1,485.7	1,510.4	1,471.9	1,488.2	1,407.3	1,343.9	1,283.7
IV	—	1,662.4	1,572.7	1,480.7	1,490.1	1,485.6	1,490.6	1,426.6	1,354.2	1,287.4
Annual	—	1,639.3	1,534.7	1,480.0	1,502.6	1,480.9	1,483.0	1,399.2	1,335.0	1,274.7

Source: Survey of Current Business

SECURITY YIELDS AND RATES
(Percent Per Annum)

			Short-Term U.S. Government Obligations[1]			Long-Term			
						Bonds[3]			Mortgages
Period	Prime Rate Charged By Banks	Prime Commercial Paper (3 Mos.)	Federal Funds	Federal Reserve Discount	Treasury Bills[2] (3 Mos. Mkt. Yield)	U.S. Government	State & Local Government	A-Rated Recently Offered Utility	Conventional New Homes[4]
1985									
January	10.61	8.03	8.35	8.00	7.76	11.58	9.08	12.78	12.88
February	10.50	8.54	8.50	8.00	8.27	11.70	8.98	11.76	13.06
March	10.50	8.90	8.58	8.00	8.52	12.06	9.18	13.17	13.26
April	10.50	8.37	8.27	8.00	7.95	11.69	8.95	12.75	13.01
May	10.31	7.83	7.97	7.81	7.48	11.19	8.52	12.25	12.49
June	9.78	7.35	7.53	7.50	6.95	10.57	8.24	11.62	12.06
July	9.50	7.56	7.88	7.50	7.08	10.68	8.34	11.60	12.09
August	9.50	7.72	7.90	7.50	7.13	10.73	8.49	11.77	12.06
September	9.50	7.83	7.92	7.50	7.10	10.80	8.70	11.87	12.02
October	9.50	7.80	7.99	7.50	7.16	10.67	8.58	11.82	11.86
November	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
December	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
1985p	11.01	10.10	10.22	8.80	9.52	12.48	9.61	13.81	13.80
1984	12.04	10.16	10.22	8.80	9.58	12.48	10.10	13.81	13.87
1983	10.79	8.88	9.09	8.50	8.61	11.34	9.51	12.73	13.43
1982	14.86	11.89	12.26	11.02	10.61	12.92	11.66	15.49	15.79
1981	18.87	15.32	16.38	13.42	14.03	13.72	11.33	15.63	16.52
1980	15.27	12.80	13.49	11.85	11.70	11.39			14.63
1979	12.67	10.99	11.21	10.28	10.07	9.33			11.13
1978	9.06	7.94	7.93	7.46	7.19	8.48			9.68
1977	6.82	5.55	5.27	5.53	6.85	7.06			9.01
1976	6.84	5.24	4.98	5.26	6.94	6.78			8.99

[1] Averages based on each calendar day in the month, except for Treasury bills

[2] Averages based on bank discount basis

[3] Averages based on daily rates, except for state and local bonds, which are based on Thursday quotations

[4] FHLMC series, reflecting contract interest rates on commitments for fixed-rate first mortgages

p = preliminary

Source: Federal Reserve Bulletin

WHOLESALE PRICES
Not Seasonally Adjusted
1967 = 100

Period	All Commodities	Farm Products			Processed Foods and Feeds	Industrial Commodities						
		Grains	Live Poultry	Livestock		Chemical and Allied Products	Fuel and Power	Lumber and Wood Products	Machinery and Equipment	Metals and Metal Products	Textiles and Apparel	Transportation Equipment*
1985												
Jan.	309.5	—	257.6	—	264.4	301.6	636.8	304.4	297.0	315.0	210.3	266.8
Feb.	309.1	—	258.0	—	263.9	302.2	625.3	303.4	297.6	315.6	210.6	268.1
Mar.	308.6	—	254.6	—	262.3	302.6	625.3	303.1	297.8	315.4	210.5	267.7
Apr.	309.3	—	253.1	—	260.9	303.3	633.9	301.5	298.1	316.8	210.7	268.2
May	309.8	—	250.2	—	260.0	303.2	647.3	306.8	298.4	316.4	210.5	269.1
Jun.	309.2	—	249.1	—	258.8	303.7	640.6	313.1	298.9	314.9	210.2	269.3
Jul.	309.0	—	250.0	—	260.3	303.7	634.5	310.5	299.1	314.6	210.2	270.0
Aug.	307.2	—	244.0	—	257.9	303.7	628.2	305.8	299.4	314.9	210.3	270.1
Sep.	305.8	—	241.4	—	256.0	303.3	631.2	300.5	299.9	314.5	210.6	260.1
Oct.	308.0	—	245.3	—	258.4	302.8	629.2	300.1	299.8	314.3	210.2	275.5
Nov.	309.7	—	251.0	—	261.5	302.6	636.8	297.1	300.1	313.5	210.2	275.3
Dec.	312.2	—	252.1	—	262.3	301.5	640.9	297.9	300.2	313.5	210.7	274.1
1985	309.0	—	250.5	—	260.6	302.9	634.2	303.7	298.9	315.0	210.4	269.5
1984	310.3	—	262.4	—	265.0	300.8	656.8	307.4	293.1	316.1	210.0	262.6
1983	303.1	—	253.9	—	255.9	293.0	664.7	307.1	286.4	307.2	205.1	256.7
1982	299.3	—	242.4	—	251.5	292.3	693.2	284.7	278.8	301.6	204.6	249.7
1981	293.4	248.4	254.9	248.0	248.7	287.8	694.4	292.8	263.1	300.4	199.6	235.4
1980	268.8	239.0	202.1	252.7	241.0	260.2	573.2	288.7	239.6	286.0	183.4	206.5
1979	235.4	214.8	194.3	260.3	222.5	202.8	408.1	300.3	213.7	259.2	168.6	188.0
1978	209.3	182.5	199.8	220.1	202.6	198.8	322.5	275.9	196.0	227.0	159.6	176.6
1977	194.2	165.3	175.4	173.0	186.1	192.7	302.1	235.4	181.7	209.0	153.9	161.3
1976	182.9	205.9	166.9	173.3	178.0	187.0	265.5	233.0	170.9	195.8	148.0	151.1

Source: Survey of Current Business

*1968 = 100

U.S. SILVER CONSUMPTION BY END USE

(000 Troy Ounces)

						Electrical and Electronic Products									
	Bearings	Brazing Alloy & Solders	Catalysts	Dental and Medical	Electro-plated Ware	Batteries	Contacts and Conductors	Jewelry	Mirrors	Photo Material	Sterling Ware	Miscell-aneous[3]	Total Net Industrial Consumption	Coinage	Total Consumption[2]
1985[1]	141	4.530	1,862	1,117	2,989	2,006	20,473	4,339	726	43,032	2,797	3,422	89,275	280	89,555
1984	260	5,889	2,448	1,569	3,542	2,671	25,633	5,773	970	55,322	3,638	4,562	114,841	2,665	117,506
1983	170	5,837	2,414	1,532	3,154	2,637	26,298	6,885	970	51,286	7,022	4,567	116,219	2,128	118,419
1982	228	7,384	2,417	1,688	3,254	4,167	27,730	6,260	970	51,769	6,579	4,562	118,840	1,846	120,686
1981	249	9,699	5,360	1,938	5,527	5,108	31,271	6,660	615	53,055	5,779	4,365	132,907	179	133,086
1980	649	8,508	3,035	2,212	4,350	5,976	27,796	5,893	672	49,082	9,082	2,005	124,694	72	124,766
1979	332	10,912	5,637	2,295	8,065	4,583	33,506	5,358	1,850	65,978	13,088	978	157,258	168	157,426
1978	373	10,987	8,197	2,033	7,274	6,029	30,756	6,766	1,862	64,299	17,908	954	157,438	2,727	160,156
1977	523	12,362	8,883	2,232	6,844	5,783	31,316	8,059	2,131	53,679	16,690	859	153,613	91	153,704
1976	273	11,198	8,937	1,942	9,534	5,789	32,329	10,995	4,662	55,530	19,815	324	170,559	1,315	171,874
1975	458	13,582	8,785	1,503	8,717	4,253	27,210	12,734	3,150	46,074	23,717	281	157,650	2,740	160,390

[1] Through Third Quarter of 1985

[2] Final figures include companies reporting annually

[3] Includes silver-bearing copper, silver-bearing lead anodes, ceramic paints, etc.

Source: Bureau of Mines

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